

|                                                 |                             |                      |          |
|-------------------------------------------------|-----------------------------|----------------------|----------|
| Offer name                                      | Whai Rawa Unit Trust        | Offer number         | OFR10857 |
| Fund name                                       | Rātā-Growth Fund            | Fund number          | FND17499 |
| Period disclosure applies [dd/mm/yyyy]          | 31/03/2025                  |                      |          |
| <b>Asset name</b>                               | <b>% of fund net assets</b> | <b>Security code</b> |          |
| FISHER & PAYKEL HEALTHCARE CORPORATION L        |                             | 2.78 FPH             |          |
| APPLE INC                                       |                             | 2.18 AAPL            |          |
| NVIDIA CORP                                     |                             | 2.09 NVDA            |          |
| FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND |                             | 1.97 DU0FSIGLINZ2    |          |
| MICROSOFT CORP                                  |                             | 1.90 MSFT            |          |
| AUCKLAND INTERNATIONAL AIRPORT LTD              |                             | 1.80 AIA             |          |
| Liquidity Identifier                            |                             | 1.71 *               |          |
| INFRATIL LIMITED                                |                             | 1.68 IFT             |          |
| CONTACT ENERGY LIMITED                          |                             | 1.22 CEN             |          |
| MERIDIAN ENERGY LT NPV                          |                             | 1.01 MEL             |          |
| AMAZON COM INC                                  |                             | 1.00 AMZN            |          |
| THE A2 MILK COMPANY LIMITED                     |                             | 0.96 ATM             |          |
| MAINFREIGHT LIMITED                             |                             | 0.92 MFT             |          |
| EBOS GROUP LIMITED                              |                             | 0.89 EBO             |          |
| META PLATFORMS INC                              |                             | 0.70 META            |          |
| SUMMERSET GROUP HOLDINGS LTD                    |                             | 0.68 SUM             |          |
| NZD BNP PARIBAS A/C                             |                             | 0.67 *               |          |
| VISA INC - A                                    |                             | 0.64 V               |          |
| SPARK NEW ZEALAND LIMITED                       |                             | 0.61 SPK             |          |
| LILLY (ELI) & CO USD                            |                             | 0.59 LLY             |          |
| ALPHABET INC CAP STK CL A                       |                             | 0.58 GOOGL           |          |
| RYMAN HEALTHCARE LTD                            |                             | 0.57 RYM             |          |
| GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE      |                             | 0.56 *               |          |
| CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE        |                             | 0.52 *               |          |
| HOUSING NEW ZEALAND LTD 120625 3.36 GB          |                             | 0.51 NZHNZD0625L3    |          |
| AIR LIQUIDE                                     |                             | 0.47 AI              |          |
| MASTERCARD INC - CLASS A                        |                             | 0.46 MA              |          |
| TESLA INC                                       |                             | 0.44 TSLA            |          |
| ECOLAB LTD                                      |                             | 0.43 ECL             |          |
| NEW ZEALAND GOVERNMENT 140433 3.50 GB           |                             | 0.43 NZGOVDT433C9    |          |
| ALPHABET INC CAP CL C                           |                             | 0.43 GOOG            |          |
| NEW ZEALAND GOVERNMENT 150535 4.50 GB           |                             | 0.43 NZGOVDT535C1    |          |
| BROADCOM ORD SHS                                |                             | 0.42 AVGO            |          |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB           |                             | 0.41 NZGOVDT531C0    |          |
| SCHNEIDER ELECTRIC SE                           |                             | 0.41 SU              |          |
| JP MORGAN CHASE & CO                            |                             | 0.40 JPM             |          |
| NEW ZEALAND GOVERNMENT 150437 2.75 GB           |                             | 0.40 NZGOVDT437C0    |          |
| FLETCHER BUILDING LTD                           |                             | 0.40 FBV             |          |
| WASTE MANAGEMENT INC COM                        |                             | 0.40 WM              |          |
| INVESTA COMMERCIAL PROPERTY FUNDAFS             |                             | 0.39 *               |          |
| MERCURY NZ LIMITED                              |                             | 0.38 MCY             |          |
| NEW ZEALAND GOVERNMENT 150541 1.75 GB           |                             | 0.38 NZGOVDT541C9    |          |
| NEW ZEALAND GOVERNMENT 150532 2.00 GB           |                             | 0.38 NZGOVDT532C8    |          |
| TAIWAN SEMICONDUCT MANUFACTURING USD            |                             | 0.37 TSM             |          |
| CHORUS LIMITED ORDINARY FULLY PAID              |                             | 0.36 CNU             |          |
| NEW ZEALAND GOVERNMENT 150536 4.25 GB           |                             | 0.36 NZGOVDT536C9    |          |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB            |                             | 0.36 NZGOVDT429C7    |          |
| BERKSHIRE HATHAWAY INC - CLASS B                |                             | 0.33 BRK/B           |          |
| NOVO NORDISK ORD SHS CLASS B                    |                             | 0.31 NOVOB           |          |
| LINDE PLC                                       |                             | 0.30 LIN             |          |
| NEW ZEALAND GOVERNMENT 150427 4.50 GB           |                             | 0.30 NZGOVDT427C1    |          |
| EBAY INC                                        |                             | 0.30 EBAY            |          |
| Cash Adjustment                                 |                             | 0.29 *               |          |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB           |                             | 0.29 NZGOVDT534C4    |          |
| DEXUS WHOLESALE PROPERTY FUNDAUUT               |                             | 0.28 *               |          |

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|--------------------------------------------------|-------------------|
| IBERDROLA SA                                     | 0.28 IBE          |
| TRANE TECHNOLOGIES PLC                           | 0.28 TT           |
| SAP AG                                           | 0.28 SAP          |
| MCKESSON CORP                                    | 0.28 MCK          |
| COSTCO WHOLESALE CORP                            | 0.28 COST         |
| CHARTER HALL RETAIL PARTNERSHIP NO. 6PE          | 0.27 *            |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED          | 0.27 PCT          |
| BOSTON SCIENTIFIC CORP COM USD                   | 0.27 BSX          |
| FREIGHTWAYS GROUP LTD                            | 0.26 FRW          |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY      | 0.26 NZLGFD008C2  |
| 150425 2.75 GB                                   |                   |
| CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD | 0.26 4A6N67U      |
|                                                  |                   |
| XYLEM INC COM                                    | 0.26 XYL          |
| THERMO FISHER SCIENTIFIC INC                     | 0.25 TMO          |
| BOOKING HLDGS INC COM                            | 0.25 BKNG         |
| DEERE & CO                                       | 0.25 DE           |
| APTIV PLC NEW ORD USD0.01                        | 0.25 APTV         |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE      | 0.25 9923QY994    |
| CASH                                             | 0.25 *            |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB            | 0.25 NZGOVDT554C2 |
| KIWI PROPERTY GROUP LIMITED                      | 0.24 KPG          |
| UNITED STATES DOLLAR                             | 0.24 *            |
| AGILENT TECHNOLOGIES INC                         | 0.24 A            |
| SKY NETWORK TELEVISION LTD                       | 0.24 SKT          |
| US. TSY. INFL. 0.625% IL 15/1/2026               | 0.23 BBG00BWGPWN1 |
| USD BNP PARIBAS A/C                              | 0.23 *            |
| AUTOZONE INC                                     | 0.22 AZO          |
| SCALES CORP LTD                                  | 0.22 SCL          |
| UNITEDHEALTH GROUP INC COM STK                   | 0.21 UNH          |
| DANAHER CORP                                     | 0.21 DHR          |
| INTERACTIVE BROKERS GRO-CL                       | 0.20 IBKR         |
| NETFLIX INC                                      | 0.20 NFLX         |
| PROCTER & GAMBLE COMPANY                         | 0.20 PG           |
| ASML HOLDING NV                                  | 0.20 ASML         |
| ROPER TECHNOLOGIES INC                           | 0.20 ROP          |
| NEW ZEALAND GOVERNMENT 150528 0.25 GB            | 0.20 NZGOVDT528C6 |
| SALESFORCE INC                                   | 0.19 CRM          |
| AUCKLAND COUNCIL 170425 PNOTE                    | 0.19 *            |
| NEW ZEALAND GOVERNMENT 150526 0.50 GB            | 0.19 NZGOVDT526C0 |
| RESMED INC                                       | 0.19 RMD          |
| JOHNSON & JOHNSON COM                            | 0.19 JNJ          |
| ACCENTURE PLC                                    | 0.19 ACN          |
| SERVICENOW INC                                   | 0.18 NOW          |
| ELEVANCE HEALTH INC                              | 0.18 ELV          |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND        | 0.18 NZIIBDT003C0 |
| CHANNEL INFRASTRUCTURE NZ LTD                    | 0.18 CHI          |
| AMERICAN TWR REIT INC                            | 0.18 AMT          |
| PALO ALTO NETWORKS INC                           | 0.18 PANW         |
| ABBOTT LABS                                      | 0.18 ABT          |
| STONEPEAK ZENO HOLDINGS (CYM) LP - EUR           | 0.18 995FMG997    |
| TEXAS INSTRUMENTS                                | 0.18 TXN          |
| HMC WHF NO. 1 PTY LTD - AUDPE                    | 0.18 9952NJ999    |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB            | 0.18 NZGOVDT530C2 |
| PORT OF TAURANGA LTD                             | 0.17 POT          |
| VERALTO ORD SHS                                  | 0.17 VLTO         |
| ADVANCED MICRO DEV                               | 0.17 AMD          |
| ABBVIE INC COM                                   | 0.17 ABBV         |
| INFRALEMON SCA                                   | 0.17 994RJZ994    |
| UNION PACIFIC CORP                               | 0.17 UNP          |
| AUTODESK INC                                     | 0.17 ADSK         |
| INTUITIVE SURGICAL INC                           | 0.16 ISRG         |
| ESSILORLUXOTTICA                                 | 0.16 EL           |
| HOME DEPOT INC                                   | 0.16 HD           |

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|--------------------------------------------------------------------|-------------------|
| COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE<br>INCOMEFUND           | 0.16 2A66P5U      |
| DARLING INGREDIENTS INC                                            | 0.16 DAR          |
| ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE                 | 0.16 994VZB990    |
| CISCO SYSTEMS INC                                                  | 0.16 CSCO         |
| ASTRAZENECA PLC                                                    | 0.16 AZN          |
| HUBBELL INC                                                        | 0.16 HUBB         |
| MCP REAL ESTATE DE BT FUND (AUD)                                   | 0.15 995F10995    |
| COCA COLA CO USD                                                   | 0.15 KO           |
| OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN                       | 0.15 *            |
| IMPERIAL BANK OF COMMERCE<br>Outstanding Settlement Receipts - USD | 0.15 *            |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS                  | 0.15 7A68XYU      |
| MEDIATEK INC                                                       | 0.15 2454         |
| NEXTERA ENERGY INC                                                 | 0.15 NEE          |
| REPUBLIC SERVICES INC                                              | 0.14 RSG          |
| MERCK & CO INC NEW COM                                             | 0.14 MRK          |
| SEKISUI HOUSE                                                      | 0.14 1928         |
| Accruals                                                           | 0.14 *            |
| WELLTOWER INC                                                      | 0.14 WELL         |
| SHOPIFY INC COM NPV CL A                                           | 0.14 SHOP         |
| US. TSY. NOTE/BON 3.875% 30/4/20255 USD BA-2025                    | 0.14 BBG01GCWF1J0 |
| ADYEN NV                                                           | 0.13 ADYEN        |
| BANK OF AMERICA CORPORATION                                        | 0.13 BAC          |
| GENTRACK GROUP LIMITED ORDINARY SHARES                             | 0.13 GTK          |
| APPLIED MATERIALS US                                               | 0.13 AMAT         |
| RAYONIER INC                                                       | 0.13 RYN          |
| TJX COS INC                                                        | 0.13 TJX          |
| Westpac New Zealand                                                | 0.13 *            |
| DSM FIRMENICH AG EURO.01                                           | 0.13 DSFIR        |
| UNILEVER PLC                                                       | 0.13 ULVR         |
| STRIDE STAPLED GRP NPV UNITS                                       | 0.13 SPG          |
| AMPHENOL ORD SHS CLASS A                                           | 0.13 APH          |
| WORLEY LIMITED                                                     | 0.13 WOR          |
| NEW ZEALAND GOVERNMENT 150425 2.75 GB                              | 0.13 NZGOVDT425C5 |
| KKR QUARTZ CO-INVEST GP LLCPE                                      | 0.13 994TBK991    |
| ALCON AG                                                           | 0.13 ALC          |
| CONSOLIDATED EDISON INC COM                                        | 0.13 ED           |
| TENABLE HOLDINGS INC                                               | 0.12 TENB         |
| KKR DIVERSIFIED CORE INFRA B SR                                    | 0.12 994DE9998    |
| NATIONAL GRID                                                      | 0.12 NG/          |
| SERKO LTD                                                          | 0.12 SKO          |
| KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE                     | 0.12 992MDH993    |
| SIEMENS AG NPV EUR                                                 | 0.12 SIE          |
| NEC CORPORATION                                                    | 0.12 6701         |
| INVESTORE PROPERTY LTD                                             | 0.12 IPL          |
| SYNOPSIS INC                                                       | 0.12 SNPS         |
| ORACLE CORP                                                        | 0.12 ORCL         |
| BE SEMICONDUCTOR EURO                                              | 0.12 BESI         |
| RYAN SPECIALTY HOLDINGS ORD SHS CLASS A                            | 0.12 RYAN         |
| US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-<br>2025         | 0.11 BBG01GQXH6S0 |
| NESTLE SA                                                          | 0.11 NESN         |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK                       | 0.11 IBM          |
| GIP AQUARIUS FUND SECONDARY                                        | 0.11 9953CM992    |
| STONEPEAK INFRASTRUCTURE FUND II LPPE                              | 0.11 992HPC992    |
| TERNA SPA                                                          | 0.11 TRN          |
| DEUTSCHE TELEKOM AG DEM                                            | 0.11 DTE          |
| GLOBE LIFE INC                                                     | 0.11 GL           |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC                | 0.11 *            |
| RELX PLC                                                           | 0.11 REL          |
| VAUBAN IP ENERGY SOLUTIONS                                         | 0.11 994WD0996    |

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|--------------------------------------------------------|-------------------|
| WELLS FARGO & COMPANY                                  | 0.11 WFC          |
| DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE       | 0.11 9949N9997    |
| AT & T INC                                             | 0.11 T            |
| BEAZLEY P L C                                          | 0.11 BEZ          |
| S AND P GLOBAL INC COM                                 | 0.11 SPGI         |
| AMERICAN WATER WORKS CO INC                            | 0.11 AWK          |
| NEXTDC LIMITED ORDINARY FULLY PAID                     | 0.11 NXT          |
| HOWMET AEROSPACE I COM USD                             | 0.11 HWM          |
| UK. GILT 4.25% 07/12/2027                              | 0.11 BBG0000DL774 |
| RIGHTMOVE ORD GBP                                      | 0.10 RMV          |
| TE CONNECTIVITY COM USD0.01                            | 0.10 TEL          |
| VERIZON COMMUNICATIONS                                 | 0.10 VZ           |
| NOVARTIS AG                                            | 0.10 NOVN         |
| KERRY GROUP PLC-A                                      | 0.10 KRZ          |
| METTLER TOLEDO INTL                                    | 0.10 MTD          |
| MCDONALD'S CORP                                        | 0.10 MCD          |
| EXELON CORPORATION                                     | 0.10 EXC          |
| GXO LOGISTICS INC                                      | 0.10 GXO          |
| BLACKROCK INC                                          | 0.10 BLK          |
| KKR TAURUS CO-INVEST LPPE                              | 0.10 993K93992    |
| WASTE CONNECTIONS COM NPV                              | 0.10 WCN          |
| GODADDY INC                                            | 0.10 GDDY         |
| HSBC HOLDINGS PLC                                      | 0.10 HSBA         |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                       | 0.10 ROG          |
| AIA GROUP LTD                                          | 0.10 1299         |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 240425 RCD     | 0.09 NZF03DT075C1 |
| SES FDR                                                | 0.09 SESG         |
| IIF AUSTRALIA 1 TRUSTPE                                | 0.09 993RY8998    |
| BANK OF NEW ZEALAND                                    | 0.09 *            |
| ROYAL BANK OF CANADA                                   | 0.09 RY           |
| STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR | 0.09 994WRQ994    |
| PEPSICO INC CAP 2/3                                    | 0.09 PEP          |
| Income Due - NZD                                       | 0.09 *            |
| SYMRISE AG                                             | 0.09 SY1          |
| ANSYS INC                                              | 0.09 ANSS         |
| UBER TECHNOLOGIES INC                                  | 0.09 UBER         |
| PALANTIR TECHNOLOGIES INC                              | 0.09 PLTR         |
| MITSUBISHI UFJ FINANCIAL                               | 0.09 8306         |
| FERGUSON ENTERPRis USD0.0001                           | 0.09 FERG         |
| STRYKER CORP                                           | 0.09 SYK          |
| WABTEC CORP                                            | 0.09 WAB          |
| AUTOMATIC DATA PROC.                                   | 0.09 ADP          |
| F5 NETWORKS INC                                        | 0.09 FFIV         |
| CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2            | 0.09 7A9HDGU      |
| CORE INFRASTRUCTURE FUND IV SCA                        | 0.09 994FXW991    |
| CARRIER GLOBAL COR COM                                 | 0.09 CARR         |
| SEVERN TRENT PLC                                       | 0.09 SVT          |
| HMC Australian Retail Partnership                      | 0.09 *            |
| FIRST SOLAR INC                                        | 0.08 FSLR         |
| CANADIAN PAC KANS COM NPV                              | 0.08 CP           |
| CHARTER HALL RETAIL PARTNERSHIP 2PE                    | 0.08 *            |
| THE WALT DISNEY CO                                     | 0.08 DIS          |
| INTUIT INC                                             | 0.08 INTU         |
| RENAISSANCERE HOLDINGS LTD                             | 0.08 RNR          |
| VISTA GROUP INTERNATIONAL LTD                          | 0.08 VGL          |
| EDP SA                                                 | 0.08 EDP          |
| PENTAIR PLC COM                                        | 0.08 PNR          |
| GOLDMAN SACHS GROUP INC.                               | 0.08 GS           |
| EQUINIX INC COM                                        | 0.08 EQIX         |
| ALLIANZ SE-REG                                         | 0.08 ALV          |
| US. TSY. NOTE/BON 4.625% 30/6/20252025 USD1000 BD-2025 | 0.08 BBG01H50VY60 |
| MARVELL TECHNOLOGY COM                                 | 0.08 MRVL         |

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|-------------------------------------------------------|-------------------|
| WATERS CORPORATION                                    | 0.08 WAT          |
| PROGRESSIVE CORP                                      | 0.08 PGR          |
| IDEX CORP                                             | 0.08 IEX          |
| MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE                  | 0.08 9949RF999    |
| CINTAS CORP                                           | 0.08 CTAS         |
| AMGEN INC                                             | 0.08 AMGN         |
| MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX              | 0.08 9923QZ991    |
| QUALCOMM INC                                          | 0.08 QCOM         |
| CENTURIA INDUSTRIAL REIT ORDINARY UNITS FULLY PAID    | 0.08 CIP          |
| ASB BANK LTD 230525 RCD                               | 0.08 NZF04DT710C2 |
| TRANSPower NEW ZEALAND LIMITED 260825 PNOTE           | 0.08 *            |
| GEA GROUP AG                                          | 0.08 G1A          |
| ADTALEM GLOBAL EDUCATION INC                          | 0.08 ATGE         |
| CATERPILLAR INC                                       | 0.08 CAT          |
| TERUMO CORP                                           | 0.08 4543         |
| MERCADOLIBRE INC                                      | 0.08 MELI         |
| US. TSY. NOTE/BOND 3.50% 15/9/2025025 USD1000 AS-2025 | 0.08 BBG019K437D5 |
| LAUREATE EDUCATION INC                                | 0.07 LAUR         |
| ADOBE INC COM                                         | 0.07 ADBE         |
| ABB LTD                                               | 0.07 ABBN         |
| TAIWAN SEMICON MANUFACTURING CO LTD                   | 0.07 2330         |
| FIRST QUANTUM MINERALS LTD                            | 0.07 FM           |
| DELTA ELECTRONICS INC                                 | 0.07 2308         |
| MACQUARIE GROUP LTD                                   | 0.07 MQG          |
| FISERV INC COM                                        | 0.07 FI           |
| CYBERARK SOFTWARE LTD                                 | 0.07 CYBR         |
| LVMH MOET HENNESSY VUITTON SE                         | 0.07 MC           |
| TOYOTA FINANCE NEW ZEALAND LTD 290525 PNOTE           | 0.07 *            |
| US TREASURY N/B 4.5% 31/MAR/2026                      | 0.07 BBG01M44ZLG5 |
| ZURICH FINANCIAL SERVICES                             | 0.07 ZURN         |
| GOODMAN GROUP                                         | 0.07 GMG          |
| KONINKLIJKE AHOLD DELHAIZE NV                         | 0.07 AD           |
| STRIDE INC                                            | 0.07 LRN          |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB               | 0.07 NZHNZD0001L7 |
| SIKA AG                                               | 0.07 SIKA         |
| INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF           | 0.07 994KTJ994    |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM        | 0.07 *            |
| JPMORGAN CHASE                                        |                   |
| TOYOTA MOTOR CORP                                     | 0.07 7203         |
| INSULET CORP                                          | 0.07 PODD         |
| CBRE GROUP INC CLASS A                                | 0.07 CBRE         |
| MORGAN STANLEY                                        | 0.07 MS           |
| SONY CORP                                             | 0.07 6758         |
| WOLTERS KLUWER                                        | 0.07 WKL          |
| SUMITOMO MITSUI FINANCIAL GROUP                       | 0.07 8316         |
| CSL LIMITED                                           | 0.07 CSL          |
| US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100       | 0.07 BBG000DQQNJ8 |
| ITALY BUONI POLIEN 1.65% 01/03/2032                   | 0.07 BBG0089HTYR0 |
| DOLLARAMA INC                                         | 0.07 DOL          |
| EDWARDS LIFESCIENCES CORP                             | 0.07 EW           |
| SPIRAX SARCO ENG ORD                                  | 0.07 SPX          |
| ASHTAD GROUP PLC                                      | 0.07 AHT          |
| KBC GROUP NV                                          | 0.07 KBC          |
| PROLOGIS INC COM                                      | 0.07 PLD          |
| GILEAD SCIENCES INC                                   | 0.07 GILD         |
| PFIZER INC COM                                        | 0.07 PFE          |
| ICON PLC                                              | 0.07 ICLR         |
| TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID     | 0.07 TLX          |
| DEFERRED                                              |                   |
| WATTS WATER TECHNOLOGIES INC                          | 0.07 WTS          |
| LOBLAW COMPANIES LTD                                  | 0.06 L            |
| PEMBINA PIPELINE                                      | 0.06 PPL          |
| CITIGROUP INC USD                                     | 0.06 C            |
| KKR AQUEDUCT CO-INVEST L.P.PE                         | 0.06 9949LH991    |

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|-------------------------------------------------|-------------------|
| EURO                                            | 0.06 *            |
| BUILDERS FIRSTSOURCE INC                        | 0.06 BLDR         |
| INGENIA COMMUNITIES GROUP                       | 0.06 INA          |
| SUN COMMUNITIES INC                             | 0.06 SUI          |
| T MOBILE US INC COM                             | 0.06 TMUS         |
| MOTOROLA SOLUTIONS INC                          | 0.06 MSI          |
| WESTPAC NEW ZEALAND LTD 280525 RCD              | 0.06 NZF08DT931C0 |
| ASB BANK LTD 040625 RCD                         | 0.06 NZF04DT717C7 |
| WESTPAC NEW ZEALAND LTD 130625 RCD              | 0.06 NZF08DT940C1 |
| DIF VI CO-INVEST PROJECT 3 C.V                  | 0.06 994KHF995    |
| WESTPAC NEWZEALAND LTD 300625 RCD               | 0.06 NZF08DT958C3 |
| WILLIAMS COMPANIES INC                          | 0.06 WMB          |
| ASTRAZENECA PLC SPONS ADR                       | 0.06 AZN          |
| KEYENCE CORP NPV                                | 0.06 6861         |
| LEGAL & GENERAL GROUP PLC                       | 0.06 LGEN         |
| BANK OF NEW YORK MELLON CORP                    | 0.06 BK           |
| FERGUSON ENTERPRISE USD 0.0001                  | 0.06 FERG         |
| WESTPAC NEW ZEALAND LTD 300925 RCD              | 0.06 NZF08DT960C9 |
| KONINKLIJKE KPN NV                              | 0.06 KPN          |
| Bank of China                                   | 0.06 *            |
| MUENCHENER RUECKVER RG-REG                      | 0.06 MUV2         |
| SPOTIFY TECHNOLOGY COM                          | 0.06 SPOT         |
| WESTPAC NEW ZEALAND LTD 150126 RCD              | 0.06 NZF08DT959C1 |
| DBS GROUP HOLDINGS LTD                          | 0.06 DBS          |
| AMERICAN EXPRESS USD                            | 0.06 AXP          |
| ASB BANK LTD 310326 RCD                         | 0.06 NZF04DT808C4 |
| WESTPAC NEW ZEALAND LTD 310326 RCD              | 0.06 NZF08DT961C7 |
| OREILLY AUTO NEW COM                            | 0.06 ORLY         |
| BLOCK INC                                       | 0.06 XYZ          |
| MARSH & MCLENNAN COM                            | 0.06 MMC          |
| SCHWAB (CHARLES) CORP                           | 0.06 SCHW         |
| ADVANCED DRAINAGE SYTEMS INC                    | 0.06 WMS          |
| HITACHI NPV                                     | 0.06 6501         |
| HYDRO ONE LTD                                   | 0.06 H            |
| CHENIERE ENERGY INC                             | 0.06 LNG          |
| HERMES INTERNATIONAL                            | 0.06 RMS          |
| VERTEX PHARMACEUTICALS INC                      | 0.06 VRTX         |
| CRH PUBLIC LIMITED ORD SHS                      | 0.06 CRH          |
| ALTAMIRA CO-INVESTMENT SCA                      | 0.06 994PDP996    |
| SANOFI SA                                       | 0.06 SAN          |
| ARDIAN AMERICAS INFRASTRUCTURE FUND V           | 0.06 994JG0992    |
| CHUBB LIMITED ORD                               | 0.06 CB           |
| INTERCONTINENTAL EXCHANGE INC                   | 0.06 ICE          |
| CROWDSTRIKE HOLDINGS INC                        | 0.06 CRWD         |
| UNITED STATES TREA 3.50% 30/09/2026             | 0.06 BBG01PXLG2P1 |
| WAYPOINT REIT FULLY PAID ORDINARY UNITS STAPLED | 0.06 WPR          |
| SECURITIES                                      |                   |
| SSE PLC                                         | 0.06 SSE          |
| GSK PLC SPON ADS EACH REP 2 ORD SHS             | 0.06 GSK          |
| ARCADIS NV                                      | 0.06 ARCAD        |
| EDISON INTERNATIONAL                            | 0.06 EIX          |
| MIZUHO FINANCIAL GROUP INC                      | 0.06 8411         |
| AXIUM INFRASTRUCTUPE                            | 0.06 992V61996    |
| AZEK COMPANY INC                                | 0.05 AZEK         |
| CENCORA INC COM                                 | 0.05 COR          |
| COMPAGNIE DE SAINT-GOBAIN                       | 0.05 SGO          |
| COMCAST CORP                                    | 0.05 CMCSA        |
| AENA SME S.A.                                   | 0.05 AENA         |
| INTERNATIONAL FINA 4.00% 03/04/2025             | 0.05 BBG0076XCJT9 |
| NOMAD FOODS LTD                                 | 0.05 NOMD         |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY     | 0.05 NZLGFD014C0  |
| 150426 1.50 GB                                  |                   |
| SMURFIT WESTROCK P ORD USD0.001 DI              | 0.05 SWR          |
| ARISTA NETWORKS INC                             | 0.05 ANET         |
| VEEVA SYSTEMS INC                               | 0.05 VEEV         |

|                                                          |                   |
|----------------------------------------------------------|-------------------|
| NEW ZEALAND GOVT 200925 2.0 INDEXED BOND                 | 0.05 NZIIBDT002C2 |
| SOUTHERN CO COM USD                                      | 0.05 SO           |
| SNAM SPA                                                 | 0.05 SRG          |
| UNITED UTILITIES GROUP PLC                               | 0.05 UU/          |
| XERO LIMITED ORDINARY FULLY PAID                         | 0.05 XRO          |
| BANCO BICAYA ARGENTARIA SA                               | 0.05 BBVA         |
| UBS GROUP AG                                             | 0.05 UBSG         |
| VITAL FARMS INC                                          | 0.05 VITL         |
| KEYERA CORP COM                                          | 0.05 KEY          |
| COLGATE PALMOLIVE                                        | 0.05 CL           |
| POPULAR INC COM USD6 POST REV SPLIT                      | 0.05 BPOP         |
| BANCO SANTANDER CENTRAL HISP                             | 0.05 SAN          |
| SMITH A.O CORP                                           | 0.05 AOS          |
| US. TSY. NOTE/BON 4.875% 31/10/20288                     | 0.05 *            |
| ROLLINS INC                                              | 0.05 ROL          |
| US TREASURY N/B 3.0% 15/JUL/2025                         | 0.05 BBG018PJZZV2 |
| ASB BANK LTD 040625 5.92 TD                              | 0.05 DU0TZ25604A5 |
| BRISTOL MYERS SQUIBB COMPANY                             | 0.05 BMY          |
| ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE      | 0.05 994TRM990    |
| US. TSY. NOTE/BOND 1.75% 15/11/2029                      | 0.05 BBG00QQDDTV3 |
| TOKIO MARINE HOLDINGS INC                                | 0.05 8766         |
| CHINA CONSTRUCT NZ 110925 5.35 TD                        | 0.05 DU0TZ25911A4 |
| GETLINK SE                                               | 0.05 GET          |
| UNICREDIT SPA                                            | 0.05 UCG          |
| PINNACLE WEST CAPITAL                                    | 0.05 PNW          |
| STARBUCKS CORP                                           | 0.05 SBUX         |
| TETRA TECH ORD SHS                                       | 0.05 TTEK         |
| BUZZARD MIDSTREAM                                        | 0.05 993474998    |
| CHINA CONSTRUCT NZ 281125 4.80 TD                        | 0.05 DU0TZ25N28A3 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY              | 0.05 NZLGFD009C0  |
| 140433 3.50 GB                                           |                   |
| KSL CAPITAL PARTNERS CV I                                | 0.05 994FTD998    |
| AGCO CORP                                                | 0.05 AGCO         |
| SHERWIN WILLIAMS COM                                     | 0.05 SHW          |
| HAMILTON CITY COUNCIL 050525 PNOTE                       | 0.05 *            |
| EMERSON ELECTRIC CO                                      | 0.05 EMR          |
| ASB BANK LTD 250725 RCD                                  | 0.05 NZF04DT738C3 |
| MEDTRONIC PLC                                            | 0.05 MDT          |
| NEXTRACKER INC                                           | 0.05 NXT          |
| FERRARI NV COM                                           | 0.05 2FE          |
| EUR BNP PARIBAS A/C                                      | 0.05 *            |
| PORTLAND GENERAL ELECTRIC COMPANY                        | 0.05 POR          |
| ANALOG DEVICES INCORPORATED COM                          | 0.05 ADI          |
| BLACKSTONE INC                                           | 0.05 BX           |
| CREDIT AGRICOLE SA                                       | 0.05 ACA          |
| BNP PARIBAS SA                                           | 0.05 BNP          |
| INFINEON TECHNOLOGIES AG                                 | 0.05 IFX          |
| US TREASURY N/B 2.75% 15/AUG/2032                        | 0.05 *            |
| THE CIGNA GROUP                                          | 0.05 CI           |
| RECRUIT HLDGS CO LNPV                                    | 0.05 6098         |
| MICRON TECHNOLOGY INC USD                                | 0.05 MU           |
| TECNOGLASS INC                                           | 0.05 TGLS         |
| VODACOM GROUP PTY LTD                                    | 0.05 VOD          |
| PARKER HANNIFIN CORP                                     | 0.05 PH           |
| CLEAN HARBORS INC                                        | 0.05 CLH          |
| ASB BANK LTD 200126 4.12 TD                              | 0.04 DU0TZ26120A1 |
| AXA                                                      | 0.04 CS           |
| PG AND E CORP                                            | 0.04 PCG          |
| CHURCH & DWIGHT CO                                       | 0.04 CHD          |
| MANULIFE FINANCIAL CORP                                  | 0.04 MFC          |
| GOODMAN PROPERTY TRUST                                   | 0.04 GMT          |
| AON PLC IE COM CL A                                      | 0.04 AON          |
| ATMOS ENERGY CORP                                        | 0.04 ATO          |
| US. TSY. NOTE/BON 4.875% 30/04/2026/2026 USD1000 BA-2026 | 0.04 BBG01MJJ82J5 |

|                                                     |                   |
|-----------------------------------------------------|-------------------|
| CHROMA ATE INC                                      | 0.04 2360         |
| HARTFORD INSURANCE GROUP INC T                      | 0.04 HIG          |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND           | 0.04 NZIIBDT004C8 |
| US. T-BILL. 0.00% 13/05/20252025 USD100             | 0.04 BBG01RN25ML2 |
| ARDIAN INFRASTRUCTURE TSH FUNDPE                    | 0.04 994DDX996    |
| GAZTRANSPORT ET TECHNIGAZ SA                        | 0.04 GTT          |
| REPUBLIC OF POLA FRN IL 25/08/2036                  | 0.04 *            |
| KLA TENCOR CORPORATION COM                          | 0.04 KLAC         |
| L'OREAL                                             | 0.04 OR           |
| LOWE'S COS INC                                      | 0.04 LOW          |
| CROWN HOLDINGS INC                                  | 0.04 CCK          |
| OVERSEA-CHINESE BANKING CORP                        | 0.04 OCBC         |
| BUNDESREPUBLIK DEU 2.20% 15/02/2034.01              | 0.04 BBG01KWKP8M5 |
| COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND     | 0.04 5A66P5U      |
| FX POSITIONS                                        | 0.04 *            |
| HCA HEALTHCARE INC                                  | 0.04 HCA          |
| ILLINOIS TOOL WORKS                                 | 0.04 ITW          |
| ENEOS HOLDINGS INC                                  | 0.04 5020         |
| INTEL CORP                                          | 0.04 INTC         |
| KINGSPAN GROUP PLC                                  | 0.04 KSP          |
| EUROFIMA EUROPAEIS 3.90% 19/12/2025                 | 0.04 BBG009CXS9M0 |
| INTESA SANPAOLO SPA                                 | 0.04 ISP          |
| GSK PLC                                             | 0.04 GSK          |
| HEARTLAND GROUP HLNVPV                              | 0.04 HGH          |
| Outstanding Settlement Receipts - NZD               | 0.04 *            |
| SEA LTD                                             | 0.04 SE           |
| LAM RESEARCH CORP COM USD 0.001 P S                 | 0.04 LRCX         |
| TELEFONICA BRASIL SA                                | 0.04 VIVT3        |
| DEUTSCHE BOERSE AG                                  | 0.04 DB1          |
| 3M CO                                               | 0.04 MMM          |
| ELIA GROUP SA/NV                                    | 0.04 ELI          |
| ITALY BUONI POLIEN 3.85% 15/09/2026                 | 0.04 BBG01HDBZL89 |
| US. TSY. INFL. 1.875% IL 15/07/2034.875% 15/07/2034 | 0.04 BBG01NR61QV2 |
| HOCHTIEF AG                                         | 0.04 HOT          |
| SIMON PROPERTY GROUP INC USD                        | 0.04 SPG          |
| OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE | 0.04 *            |
| PLC                                                 |                   |
| CONSTELLATION SOFTWARE COM                          | 0.04 CSU          |
| SINGAPORE TELECOMM NPV B/L 100                      | 0.04 ST10         |
| GE AEROSPACE                                        | 0.04 GE           |
| NEC ELECTRONICS CORP                                | 0.04 6723         |
| DUNEDIN CITY TREASURY 120525 PNOTE                  | 0.04 *            |
| DIGITAL REALTY TRUST INC                            | 0.04 DLR          |
| KIMBERLY CLARK CORP                                 | 0.04 KMB          |
| ONEMAIN HOLDINGS INC                                | 0.04 OMF          |
| SKELLERUP HOLDINGS LIMITED                          | 0.04 SKL          |
| INDONESIA TSY. BD. 6.50% 15/02/2031                 | 0.04 BBG00WJSHD73 |
| MOODYS CORPORATION                                  | 0.04 MCO          |
| SINGAPORE GOV. BD 2.875% 01/07/2029                 | 0.04 BBG006NSG6F2 |
| PNC FINANCIAL SERVICES GROUP                        | 0.04 PNC          |
| GE VERNOVA ORS SHS                                  | 0.04 GEV          |
| GBP BNP PARIBAS A/C                                 | 0.04 *            |
| EIFPAGE INC                                         | 0.04 FGR          |
| HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC           | 0.04 HASI         |
| MSTB03- WEST PAC                                    | 0.04 *            |
| OLD MUTUAL LTD NPV                                  | 0.04 OMU          |
| VESTAS WIND SYSTEM                                  | 0.04 VWS          |
| US. TSY. NOTE/BOND 5.00% 31/10/20255                | 0.04 BBG01JV50C22 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2064                 | 0.04 BBG01N0G8D69 |
| LANDIS AND GYR GROUP AG                             | 0.04 LAND         |
| LENNOX INTL INC COM                                 | 0.04 LII          |
| ISRAEL GOVERNMENT 2.80% 29/11/2052                  | 0.04 BBG014ZRFBK6 |
| INTEREST RATE SWAPS                                 | 0.03              |
| AXON ENTERPRISE I COM USD 0.00001                   | 0.03 AXON         |
| HILTON WORLDWIDE H COM                              | 0.03 HLT          |

|                                                      |                   |
|------------------------------------------------------|-------------------|
| HOYA CORPORATION JPY                                 | 0.03 7741         |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY          | 0.03 *            |
| 270525 TBILL                                         |                   |
| JAPAN GOV. FIVE YE 0.40% 20/12/2028                  | 0.03 BBG01LXJX6H6 |
| AUSTRALIAN CAP. TE 4.75% 23/10/2030                  | 0.03 BBG01QQ016K5 |
| THE TORONTO DOMINION BANK                            | 0.03 TD           |
| NINTENDO CO LTD                                      | 0.03 7974         |
| JAPAN GOV. TWENTY 0.60% 20/12/2037                   | 0.03 BBG00JHH2JM4 |
| LONDON STOCK EXCHANG                                 | 0.03 LSEG         |
| SUN LIFE FINANCIAL INC                               | 0.03 SLF          |
| INDEPENDENCE REALTY TRUST INC                        | 0.03 IRT          |
| Outstanding Settlement Receipts - EUR                | 0.03 *            |
| TASMANIAN PUBLIC F 5.25% 23/01/2036                  | 0.03 BBG01RXL4J00 |
| DAI ICHI MUTUAL LIFE INSURANCE TEMP                  | 0.03 8750         |
| VITAL HEALTHCARE PROPERTY TRUST                      | 0.03 VHP          |
| FAIRFAX FINL HOLDINGS LTD CAD                        | 0.03 FFH          |
| BARRATT REDROW PLC                                   | 0.03 BTRW         |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                   | 0.03 BR           |
| DUNEDIN CITY TREASURY 240425 PNOTE                   | 0.03 *            |
| JAPAN GOV. FORTY Y 1.30% 20/03/2063                  | 0.03 BBG01GSRDLZ4 |
| ENBRIDGE INC                                         | 0.03 ENB          |
| NEW ZEALAND GOVERNMENT 150551 2.75 GB                | 0.03 NZGOVDT551C8 |
| ELIA GROUP XX                                        | 0.03 DU00ELIAGRP4 |
| WESTPAC BANKING CORPORATION                          | 0.03 WBC          |
| KROGER CO COM                                        | 0.03 KR           |
| CADENCE DESIGN SYSTEMS INC                           | 0.03 CDNS         |
| COPART INC                                           | 0.03 CPRT         |
| ONEOK INC                                            | 0.03 OKE          |
| KINDER MOR INC DEL COM                               | 0.03 KMI          |
| US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41 | 0.03 BBG00Z83WQS4 |
|                                                      |                   |
| GARMIN ORD                                           | 0.03 GRMN         |
| DUPONT DE NEMOURS INC                                | 0.03 DD           |
| TREASURY CORP OF V 4.75% 15/9/2036                   | 0.03 BBG01B01ZGQ9 |
| OMNES CO-INVEST TA G - EUR                           | 0.03 994K73993    |
| KIWIBANK LTD 211125 4.45 TD                          | 0.03 DU0T225N21A8 |
| QUEENSLAND TSY. 4.50% 22/8/2035                      | 0.03 BBG01DMQ6R57 |
| PAYPAL HOLDINGS INC                                  | 0.03 PYPL         |
| US BANCORP                                           | 0.03 USB          |
| KDDI CORP NPV TEMP                                   | 0.03 9433         |
| MONDELEZ INTERNATIONAL INC                           | 0.03 MDLZ         |
| CHRISTCHURCH CITY HOLDINGS LIMITED 170425 PNOTE      | 0.03 *            |
| RABOBANK NEW ZEALAND LTD 160425 RCD                  | 0.03 NZF05DT358C9 |
| TOYOTA FINANCE NEW ZEALAND LTD 020525 PNOTE          | 0.03 *            |
| KEURIG DR PEPPER INC                                 | 0.03 KDP          |
| BRAMBLES LIMITED                                     | 0.03 BXB          |
| CHRISTCHURCH CITY HOLDINGS LIMITED 200525 PNOTE      | 0.03 *            |
| WELLINGTON REGIONAL COUNCIL 210525 PNOTE             | 0.03 *            |
| SINGAPORE GOV. BD 2.875% 01/09/2030                  | 0.03 BBG0014YBFV8 |
| LIFE360 INC                                          | 0.03 360          |
| AGREE REALTY CORP                                    | 0.03 ADC          |
| GENERALI                                             | 0.03 G            |
| RABOBANK NEW ZEALAND LTD 200226 RCD                  | 0.03 NZF05DT398C5 |
| EXPERIAN GROUP LTD                                   | 0.03 EXPN         |
| RESTAURANT BRANDS NEW ZEALAND LTD                    | 0.03 RBD          |
| PAYCHEX INC                                          | 0.03 PAYX         |
| AIRSERVICES AUSTRA 3.25% 15/05/2026                  | 0.03              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY          | 0.03 NZLGFD020C7  |
| 150530 4.5 GB                                        |                   |
| GREATER WELLINGTON REGIONAL COUNCIL 130625 PNOTE     | 0.03 *            |
|                                                      |                   |
| ASSURANT INC                                         | 0.03 AIZ          |
| GENUS PLC                                            | 0.03 GNS          |
| XIAOMI CORP                                          | 0.03 1810         |
| ENPHASE ENERGY INC                                   | 0.03 ENPH         |

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|---------------------------------------------------------|-------------------|
| WAL MART DE MEXICO                                      | 0.03 WALMEX*      |
| NEW ZEALAND GOV. 2.50% IL 20/09/2035                    | 0.03 BBG007G44KD5 |
| TRADE DESK INC                                          | 0.03 TTD          |
| FUJIKURA LIMITED                                        | 0.03 5803         |
| TRUIST FINL CORP COM                                    | 0.03 TFC          |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID          | 0.03 ANZ          |
| CONSTELLATION ENERGY CORP                               | 0.03 CEG          |
| FAIR ISAAC CORPORATION                                  | 0.03 FICO         |
| CUMMINS INC                                             | 0.03 CMI          |
| MIPS AB                                                 | 0.03 MIPS         |
| DUNEDIN CITY TREASURY 170625 PNOTE                      | 0.03 *            |
| US TREASURY N/B 0.75% 31/01/20282028 USD G-2028         | 0.03 BBG00Z0G4261 |
| JAPAN GOV. THIRTY 1.20% 20/06/2053                      | 0.03 BBG01HBLCW62 |
| MITSUBISHI ESTATE                                       | 0.03 8802         |
| VICI PROPERTIES INC                                     | 0.03 VICI         |
| ENDESA SA                                               | 0.03 ELE          |
| HONG KONG EXCHANGE & CLEAR                              | 0.03 388          |
| TARGA RESOURCES IN COM                                  | 0.03 TRGP         |
| FORTINET INC COM                                        | 0.03 FTNT         |
| ITALGAS SPA                                             | 0.03 IG           |
| ORSTED AS                                               | 0.03 ORSTED       |
| NORWAY GOV. BD. 1.375% 19/08/2030                       | 0.03 *            |
| OMEGA HEALTHCARE INVESTORS                              | 0.03 OHI          |
| VERISK ANALYTICS I COM                                  | 0.03 VRSK         |
| JAPAN ELEVATOR SERVICE HOLDINGS CO LTD                  | 0.03 6544         |
| ZOETIS INC                                              | 0.03 ZTS          |
| OTIS WORLDWIDE COR COM                                  | 0.03 OTIS         |
| VODAFONE GROUP ORD                                      | 0.03 VOD          |
| AUSTRALIA GOVERNME 3.25% 21/04/2025                     | 0.03 BBG004KB58P4 |
| LANDESKREDITBANK B 4.25% 07/08/2025                     | 0.03 BBG006WYDN65 |
| QUEST DIAGNOSTICS                                       | 0.03 DGX          |
| US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031 | 0.03 BBG010SWJ5N0 |
| UNITED OVERSEAS BANK                                    | 0.03 UOB          |
| METLIFE INC                                             | 0.03 MET          |
| ZSCALER INC                                             | 0.03 ZS           |
| ATLAS COPCO AB                                          | 0.03 ATCOA        |
| GENESIS ENERGY LTD                                      | 0.03 GNE          |
| RED ELECTRICA DE ES                                     | 0.03 RED          |
| NATWEST GROUP PLC ORD                                   | 0.03 NWG          |
| NUTANIX INC                                             | 0.03 NTNX         |
| APPLOVIN CORP                                           | 0.03 APP          |
| JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033                  | 0.03 BBG01HB2R647 |
| SENTINELONE INC                                         | 0.03 S            |
| VULCAN MATERIALS CO                                     | 0.03 VMC          |
| QUANTA SERVICES INC                                     | 0.03 PWR          |
| SULZER AG                                               | 0.03 SUN          |
| BARCLAYS PLC                                            | 0.03 BARC         |
| MALAYSIA GOV. BD. 3.955% 15/09/2025                     | 0.03 BBG0088F53H0 |
| PACCAR INC                                              | 0.03 PCAR         |
| HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST           | 0.03 HESM         |
| MEXICAN BONOS 7.75% 13/11/2042                          | 0.03 BBG002W625T1 |
| US. TSY. NOTE/BOND 2.00% 15/02/2050                     | 0.03 BBG00RN2M407 |
| BUREAU VERITAS SA                                       | 0.03 BVI          |
| DISCOVER FINANCIAL SERVICES                             | 0.03 DFS          |
| WELLINGTON CITY COUNCIL 180825 PNOTE                    | 0.03 *            |
| AMERICAN INTERNATIONAL GROUP                            | 0.02 AIG          |
| METRO INC - A                                           | 0.02 MRU          |
| SNOWFLAKE INC                                           | 0.02 SNOW         |
| SUMITOMO ELECTRIC                                       | 0.02 5802         |
| LAFARGEHOLCIM LTD                                       | 0.02 HOLN         |
| KIMCO REALTY CORP                                       | 0.02 KIM          |
| UNITED THERAPEUTICS CORP                                | 0.02 UTHR         |
| NISOURCE INC                                            | 0.02 NI           |
| NATWEST MKTS. 5.022% 21/03/2030                         | 0.02 BBG01SX42N63 |

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| CLOUDFLARE INC                                             | 0.02 NET          |
| COMMONWEALTH BANK OF AUSTRALIA                             | 0.02 CBA          |
| TUI TOPCO LIMITED - NON INTEREST BEARING LOAN              | 0.02 994NRU995    |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS          | 0.02 8A68YAU      |
| GOODMAN GRP.                                               | 0.02 GMG          |
| PROPERTY FOR INDUSTRY LTD                                  | 0.02 PFI          |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB                    | 0.02 NZHNZD0008L2 |
| HENKEL AG & CO KGAA NON VTG PREF                           | 0.02 HEN3         |
| E.ON SE                                                    | 0.02 EOAN         |
| CHIPOTLE MEXICAN GRILL ORD                                 | 0.02 CMG          |
| INGERSOLL RAND INC                                         | 0.02 IR           |
| VOLKSWAGEN FINL. 3.875% 10/9/2030                          | 0.02 BBG01N59TC96 |
| GRAINGER W W INC                                           | 0.02 GWW          |
| AUSTRALIA GOV. BD. 2.75% 21/05/2041                        | 0.02 BBG00LD13F09 |
| NEW ZEALAND GOV. B 3.00% 20-APR-29                         | 0.02 BBG00K8HTPK0 |
| MODINE MANUFACTURING CO                                    | 0.02 MOD          |
| SWISS RE AG                                                | 0.02 SREN         |
| US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53  | 0.02 BBG01HQWRRD9 |
| AIR NEW ZEALAND LTD                                        | 0.02 AIR          |
| DEXUS WHOLESALE SHOPPING CENTRE FUNDPE                     | 0.02 0A5KKUU      |
| MSCI INC                                                   | 0.02 MSCI         |
| RECORDATI SPA - NEW                                        | 0.02 REC          |
| ING GROEP NV                                               | 0.02 INGA         |
| COGNEX CORP COM USD                                        | 0.02 CGNX         |
| AMERIPRISE FINANCIAL INC                                   | 0.02 AMP          |
| PUBLIC STORAGE                                             | 0.02 PSA          |
| ITALY BUONI POLIEN 4.50% 01/10/20534A                      | 0.02 BBG01F8BL3W7 |
| US. TSY. INFL. 2.125% IL 15/02/2041                        | 0.02 BBG001J058K1 |
| DEN DANSKE BANK AS DKK                                     | 0.02 DANSKE       |
| PHILLIPS COM                                               | 0.02 PSX          |
| KMD BRANDS LIMITED                                         | 0.02 KMD          |
| UNITED RENTALS INC                                         | 0.02 URI          |
| ASSA ABLOY AB                                              | 0.02 ASSAB        |
| VECTOR LIMITED                                             | 0.02 VCT          |
| MS & AD INSURANCE GROUP HOLDINGS                           | 0.02 8725         |
| SVENSK EXPORTKRED 4.625% 28/11/20251/2025 USD G            | 0.02 BBG01BN2Q7M6 |
| CAISSE D AMORTISSE 4.00% 25/01/202601/2026 USD1000 35 REGS | 0.02 BBG01CCVXS7  |
| MEXICAN BONOS 10.00% 20/11/20361/36 MXN1000 M BONOS        | 0.02 *            |
| KOMATSU LTD JPY                                            | 0.02 6301         |
| MICROSTRATEGY COM USD0.001 CLASS A                         | 0.02 MSTR         |
| EXELIXIS INC                                               | 0.02 EXEL         |
| ORBIA ADVANCE CO 1.875% 11/05/2026                         | 0.02              |
| IMI ORD GBP0.2857                                          | 0.02 IMI          |
| MEXICAN BONOS 8.00% 07/11/2047                             | 0.02 BBG00G530SR1 |
| DEV. BANK OF JAPAN 3.25% 28/04/202727 USD1000 GG26         | 0.02 BBG016XKGV58 |
| SANWA HOLDINGS CORPORATION                                 | 0.02 5929         |
| US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028        | 0.02 BBG01FC87Y84 |
| ADVANTEST CORP                                             | 0.02 6857         |
| JAPAN GOV. TEN YEA 0.10% 20/6/2026                         | 0.02 *            |
| TC ENERGY CORP                                             | 0.02 TRP          |
| CAPCOM CO LTD                                              | 0.02 9697         |
| TOKYO ELECTRON LTD JPY                                     | 0.02 8035         |
| NEW YORK LIFE GBL. F FRN 24/07/2029                        | 0.02 BBG01NT52FF3 |
| SPAIN GOV. BD. 0.50% 30/04/2030                            | 0.02 BBG00RD4VGL4 |
| OVERSEA-CHINESE BANK FRN 08/03/2027                        | 0.02 BBG01LQZGV82 |
| Income Due - JPY                                           | 0.02 *            |
| REGENERON PHARMACEUTICALS INC                              | 0.02 REGN         |
| MARATHON PETROL COM                                        | 0.02 MPC          |
| STOCKLAND                                                  | 0.02 SGP          |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| RADIAN GROUP INC                                      | 0.02 RDN          |
| JOHNSON CONTROLS I 5.50% 19/04/2029                   | 0.02              |
| NXP SEMICONDUCTORS                                    | 0.02 NXPI         |
| KBC GRP. F2V 16/10/2030                               | 0.02 BBG01Q6DTPP2 |
| VERTIV HOLDINGS CO                                    | 0.02 VRT          |
| AVALONBAY COMMUNITIES INC                             | 0.02 AVB          |
| PRUDENTIAL FINANCIAL INC                              | 0.02 PRU          |
| CAPITAL ONE FINANCIAL CORPORATION                     | 0.02 COF          |
| VISTRA CORP                                           | 0.02 VST          |
| NATIONAL BANK OF CANADA                               | 0.02 CA6330671034 |
| M & T BANK CORPORATION                                | 0.02 MTB          |
| NN GROUP NV                                           | 0.02 NN           |
| NEW ZEALAND GOV. 1.75% 15/5/2041                      | 0.02 *            |
| AJINOMOTO CO INC JPY                                  | 0.02 2802         |
| KONINKLIJKE VOPAK NV                                  | 0.02 VPK          |
| COINBASE GLOBAL INC                                   | 0.02 COIN         |
| TRATON FIN. LUXEMB 3.75% 27/03/2030                   | 0.02              |
| Income Due - USD                                      | 0.02 *            |
| SOCIETE GENERALE SA                                   | 0.02 GLE          |
| DUNEDIN CITY TREASURY 070425 PNOTE                    | 0.02 *            |
| US. TSY. NOTE/BON 0.625% 15/5/2030                    | 0.02 BBG00TP83S60 |
| US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027 | 0.02 BBG00XZBQZ44 |
|                                                       |                   |
| AUSTRALIA GOV. BD. 1.75% 21/6/2051                    | 0.02 BBG00W041NP1 |
| TAUPO DISTRICT COUNCIL 300725 PNOTE                   | 0.02 *            |
| YANGZIJIAN SHIPBUILDING NPV                           | 0.02 YZJSGD       |
| HOUSING NEW ZEALAND LTD 100935 1.534 GB               | 0.02 NZHNZD0935L6 |
| ARGOSY PROPERTY LIMITED                               | 0.02 ARG          |
| ARCH CAPITAL GROUPCOM                                 | 0.02 ACGL         |
| NATL. BANK OF GREECE F2F 29/01/2029                   | 0.02 BBG01L4Z09B8 |
| US TREASURY N/B 4.12% 15/NOV/2032                     | 0.02 BBG01BC373F4 |
| MIZUHO FINL. GRP. F2V 6/7/2029/07/2029                | 0.02 BBG01H7WT421 |
| BHP GROUP LIMITED ORDINARY FULLY PAID                 | 0.02 BHP          |
| ATI INC                                               | 0.02 ATI          |
| ZF EUR. FIN. 4.75% 31/01/2029                         | 0.02              |
| HEIDELBERGCEMENT AG                                   | 0.02 HEI          |
| SEMPRA ORD                                            | 0.02 SRE          |
| MALAYSIA GOV. BD. 4.232% 30/06/2031                   | 0.02 BBG001S137F9 |
| DATADOG INC                                           | 0.02 DDOG         |
| NRG ENERGY INC                                        | 0.02 NRG          |
| DEUTSCHE BANK AG F2V 19/05/2031000 REGS               | 0.02 BBG00TSB5TY5 |
| RPM INTERNATIONAL INC                                 | 0.02 RPM          |
| GEDEON RICHTER PLC                                    | 0.02 RICHT        |
| VALERO ENERGY CORP                                    | 0.02 VLO          |
| TRADEWEB MARKETS INC                                  | 0.02 TW           |
| BNP PARIBAS NOMINEES                                  | 0.02 *            |
| Outstanding Settlement Receipts - GBP                 | 0.02 *            |
| THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1       | 0.02 *            |
| COLOMBIAN TES 6.00% 28/4/2028                         | 0.02 BBG003TD1FJ8 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD     | 0.02 OCA          |
|                                                       |                   |
| ARMSTRONG WORLD INDUSTRIES INC                        | 0.02 AWI          |
| EBARA CORP NPV                                        | 0.02 6361         |
| HD HYUNDAI                                            | 0.02 267250       |
| FUJI ELECTRIC CO LTD                                  | 0.02 6504         |
| NETHERLANDS GOV. B 2.50% 15/01/2033                   | 0.02 BBG002Q72L02 |
| INTL PAPER CO                                         | 0.02 IP           |
| AIB GROUP PLC                                         | 0.02 AIBG         |
| HYUNDAI ELECTRIC ENERGY SYST                          | 0.02 267260       |
| SNAP ON INC                                           | 0.02 SNA          |
| CITIGROUP FRN 04/03/2029                              | 0.02 BBG01SJW0559 |
| T&D HOLDINGS INC NPV                                  | 0.02 8795         |
| VULCAN STEEL AUSTRALIA PTY LTD                        | 0.02 VSL          |
| ING GROEP FRN 17/08/2031                              | 0.02 BBG01S7JY4D8 |
| CARLISLE COS INC                                      | 0.02 CSL          |

|                                                     |                   |
|-----------------------------------------------------|-------------------|
| AIRSERVICES AUSTRA 5.00% 15/05/2031                 | 0.02              |
| PROLOGIS INTL. FND 1.75% 15/03/2028TN 15/03/28      | 0.02              |
| EUR125000 4                                         |                   |
| LEGRAND SA                                          | 0.02 LR           |
| SUMITOMO FORESTRY CO LTD                            | 0.02 1911         |
| FDXEX CORP COM                                      | 0.02 FDX          |
| EXPORT-IMPORT BANK O FRN 26/06/2026                 | 0.02 BBG01GXVS1J5 |
| NORWAY GOV. BD. 1.50% 19/02/2026                    | 0.02 BBG00C7M8XS6 |
| STANDARD CHARTERED B FRN 30/08/2027                 | 0.02 BBG01PGCTH82 |
| BENDIGO & ADELAIDE B FRN 28/11/2029                 | 0.02 BBG01QYK4PN4 |
| INTERCONTINENTAL HOTELS GROUP PLC                   | 0.02 IHG          |
| LLOYDS BANKING GRP. 4.5% 11/1/2029                  | 0.02 BBG01C748G84 |
| MEDIOBANCA BANCA DI ITL                             | 0.02 MB           |
| STANDARD CHARTERED                                  | 0.02 STAN         |
| ACUITY INC                                          | 0.02 AYI          |
| SHIN-ETSU CHEMICAL NPV                              | 0.02 4063         |
| AGEAS NPV POST SPLIT                                | 0.02 AGS          |
| NORWEGIAN GOVERNMENT 1.25% 17/09/2031               | 0.02 BBG00Z6PLZ45 |
| US. T-BILL. 0.00% 01/04/20252025 USD100             | 0.02 BBG01R0YSZS6 |
| AUSTRALIA & NEW ZEAL FRN 21/05/202727               | 0.02 BBG01MV8R3Z4 |
| KOREA ELEC. POWER 4.75% 13/02/2028                  | 0.02 BBG01S4HHGQ3 |
| OKTA INC                                            | 0.02 OKTA         |
| TORONTO-DOMINION BAN FRN 17/12/2029                 | 0.02 BBG01R6JF5N8 |
| HYUNDAI CAPITAL AMER FRN 24/06/2027EGS              | 0.02 BBG01NC8TWR6 |
| ERSTE GROUP BANK AG                                 | 0.02 EBS          |
| ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024         | 0.02 ACS          |
| KAJEMA CORP                                         | 0.02 1812         |
| US. T-BILL. 0.00% 12/06/20252025 USD100             | 0.02 BBG01N75PQQ6 |
| VENTAS INC                                          | 0.02 VTR          |
| ASR NEDERLAND NV                                    | 0.02 ASRNL        |
| BANCA TRANSILVANIA F2F 27/04/20277/04/27 EUR1000    | 0.02 BBG01G9RC1Y1 |
| PRYSMIAN SPA                                        | 0.02 PRY          |
| EMCOR GROUP INC                                     | 0.02 EME          |
| BANCO SANTANDER 5.439% 15/07/2031                   | 0.02 BBG01NP89S84 |
| DELL TECHNOLOGIES INC                               | 0.02 DELL         |
| NETHERLANDS GOV. B 0.25% 15/07/2029                 | 0.02 BBG00N9Q69L3 |
| CHINA CONSTRUCTION BANK NZ LTD 090226 FRN           | 0.02 NZCCBDT014C9 |
| SWISSCOM AG                                         | 0.02 SCMN         |
| ZIMMER BIOMET HLDG 5.20% 15/09/2034                 | 0.02              |
| ENEL F2V PERP                                       | 0.02 BBG00ZHXXZL4 |
| DUKE ENERGY CORP COM                                | 0.02 DUK          |
| EQUITY RESIDENTIAL                                  | 0.02 EQR          |
| NITTO DENKO CORPORATION                             | 0.02 6988         |
| PACKAGING CORP OF AMERICA                           | 0.02 PKG          |
| US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032 | 0.02 BBG0152KF7T7 |
| NORDIC INV. BANK 2.40% 22/09/2025                   | 0.02 BBG01619B751 |
| TUI TOPCO LIMITED - INTEREST BEARING LOAN           | 0.02 994NRT998    |
| SANTANDER UK GRP. HL F2V 08/05/2026                 | 0.02 BBG00KSL7YP9 |
| N/WIDE. B/SOC. 5.127% 29/07/20295.127% 29/07/2029   | 0.02 BBG01NXXV9H7 |
| UK. GILT 1.75% 7/9/2037                             | 0.02 BBG00F5MW006 |
| SANTANDER UK 3.346% 25/03/20302030                  | 0.02 BBG01SX20NG8 |
| AUSNET SERVS. HLD 1.625% 11/03/2081                 | 0.02 BBG00ZHMX1H8 |
| US. TSY. NOTE/BON 2.375% 15-MAY-29                  | 0.02 BBG00P1LQKP6 |
| KOREA DEV. BANK/T 1.375% 25/04/2027                 | 0.02 BBG0132GW348 |
| COMPAGNIE FINANCIERE RICHEMONT SA                   | 0.02 CFR          |
| OBAYASHI CORPORATION                                | 0.02 1802         |
| SPAIN GOV. BD. 1.85% 30/07/2035                     | 0.02 BBG00NGHRWS4 |
| KONECRANES OYJ                                      | 0.02 KCR          |
| TORAY INDS INC                                      | 0.02 3402         |
| JAPAN GOV. TWENTY 2.20% 20/06/2029                  | 0.02 BBG00003XWNO |
| CME GROUP INC COM                                   | 0.02 CME          |
| NIPPON TEL AND TEL CP NPV                           | 0.02 9432         |
| SOCIETE GENERALE F2V 19/01/202828                   | 0.02 BBG014HG8RT7 |

|                                                    |                   |
|----------------------------------------------------|-------------------|
| BANCO SANTANDER SA 4.17% 24/MAR/2028               | 0.02 BBG0165K9PV6 |
| HSBC HLDGS. F2F 22/05/20300000                     | 0.02 BBG00P51NSS9 |
| INVITATION HOMES INC                               | 0.02 INVH         |
| MITSUBISHI UFJ FINL. F2V 20/07/2027                | 0.02 BBG011RDZVY4 |
| METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 | 0.02 BBG01G2M9GQ9 |
| 2023-6                                             |                   |
| DR HORTON INC                                      | 0.02 DHI          |
| NEW ZEALAND GOV. B 4.50% 15/05/2030                | 0.01 BBG01FR9L2B6 |
| EURONEXT NV                                        | 0.01 ENX          |
| CNH INDL. CAP. 5.10% 20/04/2029                    | 0.01              |
| ABN AMRO BANK N V DR EACH REP SHS                  | 0.01 ABN          |
| NOVARTIS CAP. 3.80% 18/09/2029                     | 0.01              |
| HKD BNP PARIBAS A/C                                | 0.01 *            |
| THERMO FISHER SCIE 5.00% 31/01/2029                | 0.01              |
| PFIZER INV. ENTS. 5.30% 19/05/2053                 | 0.01              |
| UK. GILT 4.25% 31/07/2034                          | 0.01 BBG01N1W2FH2 |
| CVS HEALTH CORP                                    | 0.01 CVS          |
| AXIS CAPITAL HOLDING                               | 0.01 AXS          |
| ROYAL CARIBBEAN GROUP                              | 0.01 RCL          |
| TEVA PHARM. FIN. 7.875% 15/09/2031                 | 0.01              |
| GREAT WEST LIFECO                                  | 0.01 GWO          |
| NORWAY GOV. BD. 2.00% 26/04/2028                   | 0.01 BBG00KN0HYN1 |
| REGIONS FINANCIAL CORP                             | 0.01 RF           |
| AUCKLAND COUNCIL 070525 PNOTE                      | 0.01 *            |
| US BANCORP FRN 21/05/2032CC                        | 0.01 BBG01MV9WBM2 |
| JYSKE BANK A/S 0.25% 17/FEB/2028                   | 0.01 BBG013FVRJT5 |
| ASICS ORD SHS                                      | 0.01 7936         |
| CAIXABANK SA F2V 30/5/20340 36                     | 0.01 BBG01GS9SPT6 |
| UNITED PARCEL SERVICE - B                          | 0.01 UPS          |
| ARTHUR J GALLAGHER CO                              | 0.01 AJG          |
| METROPOLITAN LIFE GB FRN 11/07/2029                | 0.01 BBG01NLC7Y24 |
| MERCURY NZ 5.247% 21/03/2031                       | 0.01 BBG01STBRTQ0 |
| ROYAL BANK OF CANADA F2F 18/10/20288 USD           | 0.01 BBG01Q6W1ZJ5 |
| SWEDBANK AB                                        | 0.01 SWEDA        |
| NEDERLANDSE WATERS 2.25% 04/09/202525              | 0.01 BBG015K3TMX2 |
| INDONESIA TSY. BD. 7.50% 15/06/2035                | 0.01 BBG00PMFJX12 |
| FONTERRA SHAREHOLDER FUND                          | 0.01 FSF          |
| HEWLETT PACKARD CO                                 | 0.01 HPQ          |
| TRANSPower NEW ZEALAND LTD 040925 1.735 GB         | 0.01 NZTRPD0070L9 |
| RAIFFEISENBANK AS FRN 09/JUN/2028                  | 0.01 BBG01197CF22 |
| NORDEA BANK ABP F2V 25/2/2029                      | 0.01 BBG01SCCT3F3 |
| ALLEGION PLC                                       | 0.01 ALLE         |
| BMW INTL. INV. 3.25% 17/11/2028                    | 0.01 BBG01MV8P180 |
| BLACKSTONE PP EUR HOLD 1.0% 04/MAY/2028            | 0.01              |
| TAISEI CORP                                        | 0.01 1801         |
| BANCO SANTANDER S 3.375% 11/1/20300000 41          | 0.01 BBG01C6ST832 |
| FUTU HOLDINGS LTD                                  | 0.01 FUTU         |
| CITIGROUP F2F 05/11/2030                           | 0.01 BBG00QPZ42D4 |
| COX COMMS. 5.45% 15/09/202815/09/2028              | 0.01              |
| LG ENERGY SOLUTIO 5.625% 25/09/2026                | 0.01 BBG01J3JJ5H2 |
| PRIMERICA INC                                      | 0.01 PRI          |
| US. TSY. NOTE/BON 4.125% 31/07/20312031            | 0.01 BBG01NWT5Y09 |
| MEXICAN BONOS 7.75% 23/11/2034                     | 0.01 BBG0069HXQ96 |
| NUCOR CORP                                         | 0.01 NUE          |
| MONOLITHIC POWER SYSTEMS INC                       | 0.01 MPWR         |
| PULTE GROUP INC                                    | 0.01 PHM          |
| TARGET CORPORATION                                 | 0.01 TGT          |
| UNITED STATES TREA 3.75% 31/08/20312031 USD1000 P- | 0.01 BBG01PFSTMY8 |
| 2031                                               |                   |
| AEGON FNDG. 5.50% 16/04/202704/2027                | 0.01              |
| MEDALLION TRUST SERIES 201 1 A1-R FRN 21/01/2052   | 0.01 *            |
| HALEON UK CAPITAL 2.875% 18/09/2028                | 0.01              |
| SEMPRA F2V 01/10/2054                              | 0.01 BBG01LXC0L93 |
| UNITED STATES TREA 4.25% 30/06/20312031 USD1000 M- | 0.01 BBG01NG25Q21 |
| 2031                                               |                   |

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|---------------------------------------------------------|-------------------|
| AXA SA AXA SA F2F PERP                                  | 0.01 BBG01KXMP9V8 |
| T-MOBILE USA 4.70% 15/01/2035                           | 0.01              |
| MEXICAN BONOS 8.50% 18/11/2038                          | 0.01 BBG0000HPNX7 |
| OLD DOMINION FREIGHT LINE INC                           | 0.01 ODFL         |
| REXEL SA                                                | 0.01 RXL          |
| RIO TINTO PLC ORD                                       | 0.01 RIO          |
| NIKE INC CL B                                           | 0.01 NKE          |
| JAPAN GOV. TEN YEA 0.10% 20/06/2027                     | 0.01 BBG00GV1LQ51 |
| HSBC HOLDINGS PLC (HK REGD) USD 0.50                    | 0.01 5            |
| RAIFFEISEN BANK INTE F2V 18/6/2032                      | 0.01 BBG00VCVFQS5 |
| FUTURES MARGIN-NZD                                      | 0.01 *            |
| FRENCH REPUBLIC GO 3.25% 25/5/2055                      | 0.01 BBG01LQ81BX4 |
| IDEMITSU KOSAN CO LTD                                   | 0.01 5019         |
| HUNTINGTON BANCSHARES INC                               | 0.01 HBAN         |
| NEXT PLC                                                | 0.01 NXT          |
| OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI      | 0.01 *            |
| UNUMPROVIDENT CORPORATION                               | 0.01 UNM          |
| BRIDGESTONE CORP                                        | 0.01 5108         |
| SEVERN TRENT                                            | 0.01 SVT          |
| MEXICAN BONOS 7.50% 3/6/2027MXN M BONOS                 | 0.01 BBG0000DCQS9 |
| UNITED STATES TRE 3.625% 30/09/2031/2031 USD Q-2031     | 0.01 BBG01PXLG930 |
| US. TSY. NOTE/BON 4.375% 30/11/2028                     | 0.01 BBG01K9JB402 |
| KKR AND CO INC                                          | 0.01 KKR          |
| MARS 4.80% 1/3/2030                                     | 0.01              |
| SOUTHERN CALIFORNI 5.90% 01/03/2055                     | 0.01              |
| HOUSING NEW ZEALA 2.247% 05/10/20260000                 | 0.01 BBG00NQ2R4C5 |
| SK HYNIX 6.25% 17/1/2026                                | 0.01 BBG01C7B7SF5 |
| NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26          | 0.01 BBG00T2KR704 |
| NZD10000 REGS                                           |                   |
| TELSTRA CORPORATION LIMITED                             | 0.01 TLS          |
| VINCI SA                                                | 0.01 DG           |
| ENEL SPA                                                | 0.01 ENEL         |
| DEUTSCHE BANK AG/NEW F2F 10/01/202973% 10/01/2029       | 0.01 BBG01RP22004 |
| BILIBILI INC                                            | 0.01 BILI         |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID              | 0.01 VCX          |
| UNITED STATES TREA 4.25% 30/11/20262026 USD1000 BL-2026 | 0.01 BBG01QZFYJV6 |
| CREDIT SUISSE GRP. F2F 1/3/2029                         | 0.01 BBG01BFVYVX8 |
| ESSEX PROPERTY TRUST INC                                | 0.01 ESS          |
| MS. F2F 13/02/2032                                      | 0.01 BBG00Y48D2Q6 |
| KOREA HOUSING FIN 4.082% 25/09/2027                     | 0.01 BBG01J79SX70 |
| CANADIAN IMPERIAL BA FRN 20/12/2027                     | 0.01 BBG01R73J4S6 |
| NATWEST GRP. F2F 14/9/2029                              | 0.01 BBG012G01NJ4 |
| ALSTOM SA                                               | 0.01 ALO          |
| MBANK F2F 11/09/2027                                    | 0.01 BBG01J62WW37 |
| ABN AMRO BANK F2V PERPS                                 | 0.01 BBG00VC7RCP9 |
| BANK OF AMERICA F2F 25/10/2035                          | 0.01 BBG01QGB6CH8 |
| US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030      | 0.01 BBG01FC87YK0 |
| DKK BNP PARIBAS A/C                                     | 0.01 *            |
| EQUINIX EUR. 2 FIN 3.65% 03/09/2033                     | 0.01              |
| BECTON DICKINSON AND COMPANY                            | 0.01 BDX          |
| JPM. CHASE F2F 4/2/2032                                 | 0.01 BBG00Z2XY232 |
| BNP PARIBAS F2F 11/07/2030                              | 0.01 BBG014CKC008 |
| NIBC BANK 6.00% 16/11/2028                              | 0.01 BBG01K3B0S68 |
| COMPASS GROUP ORD                                       | 0.01 CPG          |
| NZ EXCHANGE LTD                                         | 0.01 NZX          |
| TENNET HLDG. 2.125% 17/11/20290000 25                   | 0.01              |
| CAIXABANK SA F2F 14/11/2030                             | 0.01 BBG01BFCD300 |
| JAPAN GOVERNMENT F 0.70% 20/03/2061                     | 0.01 BBG01177G1G6 |
| US. TSY. NOTE/BON 3.875% 31/12/2027                     | 0.01 BBG01C4GK1B5 |
| KINDER MORGAN 5.30% 1/12/2034                           | 0.01              |
| AIB GRP. F2F 13/9/2029                                  | 0.01 BBG01J6K45Y3 |

|                                                        |                   |
|--------------------------------------------------------|-------------------|
| T-MOBILE USA 3.875% 15/04/2030                         | 0.01              |
| COLOMBIAN TES 7.25% 18/10/2034                         | 0.01 BBG00N13MCM6 |
| USAA CAPITAL CORP 2.125% 1/5/2030604 2.125%            | 0.01              |
| 01/05/2030                                             |                   |
| EXPEDIA GRP. 5.40% 15/2/2035                           | 0.01              |
| HYUNDAI CAPITAL AM 5.80% 26/6/2025                     | 0.01 BBG01H3X5YF9 |
| HEIMSTADEN BOSTAD 1.375% 24/07/2028/07/2028            | 0.01              |
| CANADIAN GOVERNMENT 2.75% 01/JUN/2033                  | 0.01 *            |
| NATWEST MKTS. 5.41% 17/05/2029                         | 0.01 BBG01MVPLZM5 |
| JOHN DEERE CAP. 4.90% 11/06/20270.0% 11/06/2027        | 0.01 BBG01N74DNW2 |
| RAIFFEISEN BANK INTL F2F 15/09/2028                    | 0.01 BBG01J6HRKK7 |
| NEW ZEALAND GOV. 2.50% IL 20/09/2040                   | 0.01 BBG00G3LKL69 |
| BANQUE FED CRED MUTUEL 5.0% 19/JAN/2026                | 0.01 BBG01C9GV0Z4 |
| ELECTRICITE DE FRA 5.65% 22/04/2029                    | 0.01              |
| NETAPP INC                                             | 0.01 NTAP         |
| SUZUKI MOTOR CORP                                      | 0.01 7269         |
| TOKAI HOLDINGS CORP                                    | 0.01 3167         |
| SEAGATE TECH HLDGS                                     | 0.01 STX          |
| HEWLETT PACKARD ENTERPRISE CO                          | 0.01 HPE          |
| MANAWA ENERGY LTD                                      | 0.01 MNW          |
| BANCO BPM SPA 3.375% 21/01/2030                        | 0.01 BBG01RR60S04 |
| TRAVELERS COS INC / THE                                | 0.01 TRV          |
| DE VOLKSBANK 4.625% 23/11/2027R100000                  | 0.01              |
| US. TSY. NOTE/BON 4.625% 15/02/2035/2035 USD100 B-2035 | 0.01 BBG01S53LJM6 |
|                                                        |                   |
| BANCO DE CREDITO D 5.85% 11/01/2029                    | 0.01              |
| MARRIOTT INTL INCUSD                                   | 0.01 MAR          |
| KOREA ELEC. POWER 4.875% 31/01/2027000                 | 0.01 BBG01LOW4BR3 |
| MEDTRONIC 4.375% 15/03/2035                            | 0.01 BBG009R1ZKS5 |
| WESTPAC BANKING FRN 16/04/2029                         | 0.01 BBG01MRXZ777 |
| MS. BANK NA F2F 26/05/202828                           | 0.01 BBG01N2Q49X8 |
| SUMITOMO MITSUI FINL FRN 15/04/20305/04/2030           | 0.01 BBG01RMQ5CV1 |
| AIRPORT AUTHORITY 4.875% 12/01/2026                    | 0.01 BBG01C7BHKH9 |
| MS. F2F 28/4/2026                                      | 0.01 BBG00TFTKVY8 |
| NIPPON YUSEN KK NPV                                    | 0.01 9101         |
| COMMONWEALTH BANK OF FRN 27/11/20267/11/2026           | 0.01 BBG01QY2L6R3 |
| GPT                                                    | 0.01 GPT          |
| ROYAL BANK OF CANA 4.65% 27/01/2026                    | 0.01 BBG00C02GRC8 |
| AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025  | 0.01 BBG00BDPR2X5 |
|                                                        |                   |
| ROYAL BANK OF CANADA FRN 04/02/2031                    | 0.01 BBG01RXFY163 |
| ARGENTUM NETHERLANDS F2V 01/06/2048                    | 0.01 BBG00KN0CR79 |
| CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS       | 0.01              |
| US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000           | 0.01 BBG01L8YJKX8 |
| BONDS02/2054                                           |                   |
| US. TSY. NOTE/BOND 4.25% 15/11/20344 USD F-2034        | 0.01 BBG01QKHSMP5 |
| BANK OF MONTREAL CAD                                   | 0.01 BMO          |
| SES                                                    | 0.01 SESG         |
| PFIZER INV. ENTS. 4.45% 19/05/2026                     | 0.01              |
| MGIC INVESTMENT CORP                                   | 0.01 MTG          |
| SCENTRE GRP.                                           | 0.01 SCG          |
| BANK OF AMERICA 3.248% 21/10/2027                      | 0.01              |
| US. TSY. NOTE/BOND 1.50% 15/08/2026                    | 0.01 BBG00DJ90TH9 |
| NYKREDIT REALKRED 3.875% 09/07/2029                    | 0.01 BBG01M2PJB98 |
| LULULEMON ATHLETIC                                     | 0.01 LULU         |
| TENCENT HLDGS LIMITED                                  | 0.01 700          |
| COMMONWEALTH BANK 2.552% 14/03/20270226 2.552%         | 0.01 BBG015RKT699 |
| 14/03/2027                                             |                   |
| US. TSY. NOTE/BON 4.625% 15/05/2054/54 USD1000         | 0.01 BBG01MPC8XR6 |
| BONDS05/2054                                           |                   |
| DE VOLKSBANK F2V 22/10/2030924 REGS                    | 0.01 BBG00W2NZNQ9 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026             | 0.01              |
| NVR INC                                                | 0.01 NVR          |
| UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033     | 0.01 BBG01HQWRS64 |

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|---------------------------------------------------------|-------------------|
| NEDERLANDSE WATERS 3.40% 22/07/2025                     | 0.01 BBG007XD1N89 |
| NATIONAL GRID PLC 0.25% 01/09/2028                      | 0.01              |
| BANK OF AMERICA F2F 23/07/2031                          | 0.01 BBG00W6VN464 |
| SUNCORP GRP. FRN 27/06/2034                             | 0.01 BBG01JFZWJ06 |
| AMERICAN TOWER 1.50% 31/01/20280                        | 0.01              |
| AIR PROD & CHEMS INC COM USD                            | 0.01 APD          |
| MITSUBISHI CORP                                         | 0.01 8058         |
| CELLNEX FIN. 0.75% 15/11/20265% 15/11/2026              | 0.01              |
| ING GROEP F2F 11/9/2034                                 | 0.01 BBG01J6860F0 |
| AFLAC INC                                               | 0.01 AFL          |
| KOREA INTERNATIONAL 4.51% 10/12/2029                    | 0.01 BBG01QS3FV54 |
| PACIFIC GAS & ELEC 6.70% 01/04/2053                     | 0.01              |
| SHINHAN BANK CO LTD FRN 26/11/2029                      | 0.01 BBG01QXRQH18 |
| CHARTER HALL GRP.                                       | 0.01 CHC          |
| CSX CORP COM                                            | 0.01 CSX          |
| US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028         | 0.01 BBG01H50VZF7 |
| CARPENTER TECHNOLOGY CORP                               | 0.01 CRS          |
| PROVINCE OF MANITO 3.75% 9/6/2026R DUE                  | 0.01 BBG00BL0Q0R3 |
| NEW YORK LIFE GBL. 4.95% 07/12/2029                     | 0.01 BBG01KD3YV52 |
| UBS GRP. F2F 13/09/2030                                 | 0.01 US902613BL18 |
| HYUNDAI CARD 5.75% 24/04/2029                           | 0.01 BBG01MG7HD82 |
| PROSUS NV                                               | 0.01 PRX          |
| NATIONAL AUSTRALIA BANK LIMITED                         | 0.01 NAB          |
| FEDERATION DES CAI 5.25% 26/04/20299                    | 0.01 BBG01L51L3L1 |
| AES 5.45% 01/06/2028                                    | 0.01              |
| FIFTH THIRD BANCORP                                     | 0.01 FITB         |
| DOORDASH INC                                            | 0.01 DASH         |
| INGERSOLL RAND IN 5.197% 15/06/2027                     | 0.01              |
| TUI TOPCO LIMITED - ORDINARY SHARES                     | 0.01 994NRS990    |
| INTL. BANK FOR RECON STP 31/07/2033                     | 0.01              |
| APOLLO GLOBAL MANA COM                                  | 0.01 APO          |
| MASTERCARD 4.55% 15/01/2035                             | 0.01              |
| US. TSY. NOTE/BON 4.375% 15/05/2034/2034 USD1000 C-2034 | 0.01 BBG01MPC8VJ9 |
| NEW HAMPSHIRE BUSIN ADJ 7/1/2033                        | 0.01 BBG01HP1Z6Y2 |
| PG&E REC. FNDG. 5.529% 01/06/2049                       | 0.01 *            |
| MEITEC CORPORATION NPV                                  | 0.01 9744         |
| CITIZENS FINANCIAL GROUP INC                            | 0.01 CFG          |
| FISERV 4.75% 15/03/2030                                 | 0.01              |
| ING GROEP F2F 23/05/20298 REGS                          | 0.01 BBG01GN62JT9 |
| GILEAD SCIENCES 5.55% 15/10/205300                      | 0.01              |
| AMERICAN ELECTRIC POWER COMPANY INC                     | 0.01 AEP          |
| 4.50% 15/04/2027                                        | 0.01 BBG006Q1L3R6 |
| KBC GRP. F2F 28/11/2029                                 | 0.01 BBG01K8L0KZ6 |
| SOCIETE GENERALE 4.677% 15/6/20276 4.677% 15/06/2027    | 0.01 BBG01811V440 |
| CIP FNDG. PTY 3.026% 16/12/2027                         | 0.01              |
| ZHENRO PROPS. GRP. 3.25% 04/07/2042                     | 0.01 BBG0000HMS32 |
| YARA INTL. 4.75% 01/06/2028D2000 144A                   | 0.01              |
| UNILEVER CAP. 4.625% 12/08/2034                         | 0.01              |
| AMERICAN HEALTHCARE REIT ORD SHS                        | 0.01 AHR          |
| EDISON INTL.                                            | 0.01 EIX          |
| TOYOTA INDUSTRIES CORPORATION                           | 0.01 6201         |
| BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032               | 0.01 BBG0149GDH03 |
| ING GROEP F2F 12/08/2029                                | 0.01 BBG01LCCRHP8 |
| EASTMAN CHEM. 5.00% 01/08/2029                          | 0.01              |
| US. TSY. NOTE/BOND 2.25% 15/11/2027                     | 0.01 BBG00J3YH074 |
| LLOYDS BANKING GROUP PLC                                | 0.01 LLOY         |
| DANONE 3.481% 03/05/2030                                | 0.01              |
| CITIBANK NA 5.803% 29/9/2028                            | 0.01              |
| FREEMPORT MCMORAN INC                                   | 0.01 FCX          |
| BNP PARIBAS 3.625% 1/9/2029                             | 0.01 BBG019D7R964 |
| NEXTERA ENERGY CAP 2.25% 1/6/2030                       | 0.01              |
| NEW ZEALAND GOV. B 4.25% 15/05/2034                     | 0.01 BBG01BFVGVK1 |
| PERM. TSB GRP. HLDGS F2V 25/4/2028                      | 0.01 BBG01G93VLG9 |

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|--------------------------------------------------------|-------------------|
| COLOMBIAN TES 7.50% 26/08/2026                         | 0.01 BBG00244WKZ4 |
| RABOBANK NEDERLA 160625 FRN                            | 0.01 NZRABDT019C3 |
| ALLSTATE CORP                                          | 0.01 ALL          |
| BRITISH STERLING POUND                                 | 0.01 *            |
| PURE STORAGE INC                                       | 0.01 PSTG         |
| NATL. GRID NORTH 4.151% 12/9/2027                      | 0.01              |
| TEMASEK FINANCIAL 1.50% 1/3/20288 EUR150000 15         | 0.01 BBG00CB2JNL2 |
| SANRIO CO LTD NPV                                      | 0.01 8136         |
| CNH INDL. 3.75% 11/6/2031                              | 0.01              |
| AFRICAN DEV. BANK AFRICAN DEV. BANK F2V PERP           | 0.01 BBG01L831TV8 |
| MEXICAN BONOS 8.00% 31/7/20533 MXN                     | 0.01 BBG018KMB098 |
| CAP. ONE FINL. F2F 26/7/2030                           | 0.01 BBG018YS0C96 |
| MARRIOTT INTL. MD 5.50% 15/04/2037                     | 0.01              |
| MEXICAN BONOS 8.50% 31/05/2029MXN M BONOS              | 0.01 BBG0000B07Z0 |
| JPM. CHASE F2F 22/7/2030                               | 0.01 BBG01NSG8021 |
| US TREASURY N/B 4.0% 15/NOV/2042                       | 0.01 BBG01BGVXMB1 |
| DANONE                                                 | 0.01 BN           |
| ROYAL BANK OF CANADA FRN 2/7/2028                      | 0.01 BBG01NHFYW9  |
| CPPIB CAPITAL INC 1.50% 23/06/2028                     | 0.01 BBG011CKX788 |
| FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN                  | 0.01 *            |
| 12/06/2055AUD500000 A-1                                |                   |
| BANQUE POPULAIRE CAISSE D EPARGNE 5.975% -FRN          | 0.01 BBG01C99X9M3 |
| SNRMTN 18/01/2027 USD REGS                             |                   |
| KEPPEL DC REIT UNITS                                   | 0.01 KDCREIT      |
| MONSTER BEVERAGE SHS ORD                               | 0.01 MNST         |
| UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028 | 0.01 BBG00ZQYRS44 |
| AIRBNB INC                                             | 0.01 ABNB         |
| US. TSY. NOTE/BOND 4.50% 15/11/20544 USD1000 BONDS     | 0.01 BBG01QKHS131 |
| 11/54                                                  |                   |
| MALAYAN BANKING BHD                                    | 0.01 MAY          |
| NGK INSULATORS LTD                                     | 0.01 5333         |
| US TREASURY N/B 3.37% 15/MAY/2033                      | 0.01 BBG01GJ2R4D6 |
| CRH PLC LONDON LISTING                                 | 0.01 CRH          |
| DEUTSCHE BANK F2V 26/2/2029                            | 0.01 BBG01SCCTXM9 |
| NORFOLK SOUTHERN CORP USD                              | 0.01 NSC          |
| APTIV PLC / APTIV GL F2V 15/12/205454                  | 0.01 BBG01PNNZPC0 |
| US. TSY. NOTE/BON 3.875% 15/08/2034/2034 USD1000 E-    | 0.01 BBG01P1YBJQ5 |
| 2034                                                   |                   |
| NEXANS SA                                              | 0.01 NEX          |
| BANCO SANTANDER F2V 4/10/2032                          | 0.01 BBG012QR70V4 |
| mitsui fudosan co                                      | 0.01 8801         |
| MONOTARO CO LTD                                        | 0.01 3064         |
| WORKDAY INC                                            | 0.01 WDAY         |
| US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS     | 0.01 BBG01BC36V36 |
| 11/52                                                  |                   |
| JOHNSON CONTROLS INTERNATIONAL PLC                     | 0.01 JCI          |
| ORACLE CORP 2.5% 01/04/2025                            | 0.01              |
| YOKOGAWA ELECTRIC JPY                                  | 0.01 6841         |
| CISCO SYS. 4.85% 26/02/2029                            | 0.01              |
| mitsubishi heavy industries ltd                        | 0.01 7011         |
| BANK OF NOVA SCOTIA CAD                                | 0.01 BNS          |
| KEYCORP                                                | 0.01 KEY          |
| SUMITOMO REALTY & DEVELOPMENT CO                       | 0.01 8830         |
| ITOCHU CORP JPY                                        | 0.01 8001         |
| AUSTRALIA GOV. BD. 3.50% 21/12/2034                    | 0.01 BBG01G80VNH1 |
| BPCE F2F 18/01/2030                                    | 0.01 BBG01KXMP975 |
| BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028       | 0.01 BBG019J0R874 |
| USD1000                                                |                   |
| TESCO COR. TSY. S 1.875% 02/11/2028                    | 0.01              |
| EQUINIX 1.80% 15/07/2027                               | 0.01              |
| DEUTSCHE BANK AG DEUTSCHE BANK AG F2V PERP             | 0.01 BBG01N5BHH84 |
| US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028        | 0.01 BBG011J0DQ21 |
| FIRST INDUSTRIAL REALTY TRUST                          | 0.01 FR           |
| SUN COMMUNITIES OP 4.20% 15/04/2032                    | 0.01              |

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| HALLNSTEIN GLASSON HOLDINGS LTD                         | 0.01 HLG          |
| SOCIETE GENERALE F2F 28/09/2029                         | 0.01 BBG01JGV9ZD0 |
| DANSKE BANK F2F 09/01/2032                              | 0.01 BBG01KV1FQJ3 |
| ABN AMRO BANK 4.375% 20/10/2028                         | 0.01 BBG01G778X54 |
| WESFARMERS LIMITED                                      | 0.01 WES          |
| DNB BANK F2F 05/11/2030                                 | 0.01 BBG01QJT2VD2 |
| BNP PARIBAS F2F 26/9/2032                               | 0.01 BBG01JFT7PV0 |
| MASTERCARD 4.875% 09/05/2034                            | 0.01              |
| US TREASURY N/B 2.87% 15/MAY/2032                       | 0.01 BBG01773LMG0 |
| VICINITY CENTRES                                        | 0.01 VCX          |
| GEN. MILLS 5.50% 17/10/2028                             | 0.01              |
| VOLKSWAGEN BANK 4.625% 3/5/2031                         | 0.01 BBG01GFMK960 |
| STEEL DYNAMICS INC                                      | 0.01 STLD         |
| DEUTSCHE TELEKOM 4.375% 21/6/2028                       | 0.01              |
| SWISSQUOTE GROUP HOLDING SA                             | 0.01 SQN          |
| GENERAL MOTORS CO                                       | 0.01 GM           |
| US. TSY. NOTE/BOND 4.25% 15/5/2039                      | 0.01 BBG000FLBGZ0 |
| REALTY INC. 2.20% 15/06/2028                            | 0.01              |
| TURNERS AUTOMOTIVE GROUP LIMITED                        | 0.01 TRA          |
| UNITED KINGDOM GIL 1.25% 31/7/2051                      | 0.01 BBG0104LS863 |
| GS. GRP. F2F 25/04/2030                                 | 0.01 BBG01MJD0901 |
| AGNICO EAGLE MINES                                      | 0.01 AEM          |
| COREBRIDGE FINL. 3.65% 5/4/2027                         | 0.01              |
| MEDTRONIC GBL. HL 0.375% 15/10/2028/10/2028             | 0.01              |
| EUR100000                                               |                   |
| TOWER LIMITED                                           | 0.01 TWR          |
| GROUPE DES ASSURAN 3.75% 30/04/2029                     | 0.01              |
| BRIXMOR OPERATING 4.05% 1/7/2030                        | 0.01              |
| REALTY INCOME CORPORATION                               | 0.01 O            |
| STIFEL FINANCIAL COM USD0.15                            | 0.01 SF           |
| US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034      | 0.01 BBG01L8YJFB3 |
| US. TSY. NOTE/BON 0.625% 15/8/2030                      | 0.01 BBG00WHMH2P2 |
| NEXTERA ENERGY CAP 4.90% 28/2/2028                      | 0.01              |
| TECHNOLOGY ONE LIMITED                                  | 0.01 TNE          |
| US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030  | 0.01 BBG01JH098K9 |
| NEW ZEALAND GOV. B 0.25% 15/5/2028                      | 0.01 BBG00XY9BMV5 |
| AMERIPRISE FINL. 5.70% 15/12/2028SD1000                 | 0.01              |
| CNA FINANCIAL CORP 3.9% 01/MAY/2029                     | 0.01              |
| US TREASURY N/B 4.0% 31/OCT/2029                        | 0.01 BBG01B52H1W8 |
| BANK OF AMERICA F2F 20/12/2028                          | 0.01 BBG00KRN29C0 |
| HEIMSTADEN BOSTAD 1.625% 13/10/2031                     | 0.01              |
| LLOYDS BANKING GROUP F2V 15/12/2031                     | 0.01 BBG011BX95B8 |
| AMERICAN HONDA FIN 3.95% 3/19/2032                      | 0.01 BBG01SWFZW78 |
| AFG 2024-1 TRUST 1 A1L FRN 10/11/2055                   | 0.01 *            |
| LOGICOR FINANCING 4.25% 18/07/2029EUR100000 16          | 0.01              |
| US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031       | 0.01 BBG00Z4HNDG9 |
| COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A         | 0.01              |
| US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031 | 0.01 BBG013BNT3Y4 |
| TRANSURBAN GRP.                                         | 0.01 TCL          |
| CITIGROUP 4.30% 20/11/2026                              | 0.01 BBG007JNL349 |
| FASTENAL CO                                             | 0.01 FAST         |
| CREDIT AGRICOLE FRN 16/01/2035                          | 0.01 BBG01RN642B9 |
| GRAPHIC PACKAGING 1.512% 15/04/2026026                  | 0.01              |
| SANFORD LTD                                             | 0.01 SAN          |
| Outstanding Settlement Receipts - CHF                   | 0.01 *            |
| NTT FIN. 5.11% 2/7/2029                                 | 0.01              |
| INGENIA COMMUNITIES GRP.                                | 0.01 INA          |
| SYSCO CORPORATION COM                                   | 0.01 SYY          |
| MITSUI MINING AND SMELTING CO LTD                       | 0.01 5706         |
| INDITEX                                                 | 0.01 ITX          |
| LINDE 3.375% 12/06/2029                                 | 0.01              |

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| NATIONALE-NEDERLAN 3.25% 28/5/20277                           | 0.01 BBG01FFVDR06 |
| ENGIE 3.625% 6/12/2026                                        | 0.01              |
| CHARTER HALL PRIME OFFICE FUND                                | 0.01 616047W      |
| HIMS & HERS HEALTH ORD SHS CLASS A                            | 0.01 HIMS         |
| BNP PARIBAS F2V 31/03/2032EGS                                 | 0.01 BBG016CQFV72 |
| INTEL 4.875% 10/2/2028                                        | 0.01              |
| CANADIAN IMP BANK COM NPV                                     | 0.01 CM           |
| US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028                | 0.01 BBG013N85MW0 |
| STANDARD CHARTERED F2V 06/07/20277                            | 0.01 BBG01H7NM419 |
| UTD. UTILITIES WAT 3.50% 27/02/20332033                       | 0.01              |
| INTESA SANPAOLO FRN 16/04/2027                                | 0.01 BBG01MBY8932 |
| AXA F2F 07/10/2041                                            | 0.01 BBG00ZV9R918 |
| MEXICAN BONOS 7.75% 29/05/2031                                | 0.01 BBG0021RCFH9 |
| VOLKSWAGEN FINL. 3.625% 19/05/2029                            | 0.01 XS2941605078 |
| CANADIAN NATL RAILWAY CO                                      | 0.01 CNR          |
| 3I GROUP PLC                                                  | 0.01 III          |
| RCI BANQUE 3.375% 26/07/2029                                  | 0.01              |
| BANCO DE SABADELL SA F2F 27/05/2031                           | 0.01 XS2947089012 |
| INVESTOR AB SER B NPV                                         | 0.01 INVEB        |
| BPCE 0.625% 28/04/2025                                        | 0.01 BBG00TC31927 |
| FIRST ABU DHABI BANK FRN 22/01/20308% 22/01/2030              | 0.01 BBG01RQQHQ34 |
| US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030       | 0.01 BBG00Y2NNDT7 |
| US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031            | 0.01 BBG0121BH241 |
| SHOWA DENKO KK JPY50                                          | 0.01 4004         |
| WELLTOWER 3.10% 15/01/2030                                    | 0.01              |
| PENSKE TRUCK LEASI 4.40% 01/07/2027/07/2027 USD1000 144A      | 0.01              |
| RECKITT BENCKISER GROUP PLC                                   | 0.01 RKT          |
| BANK OF MONTREAL FRN 27/06/2029                               | 0.01 BBG01NCLWJ29 |
| INTL. BANK FOR REC 4.00% 27/08/2026USD                        | 0.01 BBG01PD42D36 |
| N/WIDE. B/SOC. 3.00% 03/03/2030                               | 0.01 BBG01SHZ9RS2 |
| JPM. CHASE F2F 22/04/2035                                     | 0.01 BBG01MFNSQ50 |
| BANK OF AMERICA F2F 25/04/2029                                | 0.01 BBG01G9RGHC6 |
| UK. GILT 0.875% 22/10/2029                                    | 0.01 BBG00NPSJ5F2 |
| IBM INTL. CAP. PTE 4.90% 05/02/2034                           | 0.01              |
| AUSTRALIAN GOVERN 4.25% 21/04/2026                            | 0.01 BBG00642QB59 |
| TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000                | 0.01              |
| AT&T 3.875% 15/01/2026                                        | 0.01              |
| MS. F2F 19/04/2035                                            | 0.01 BBG01MGDWY86 |
| HUB24 LIMITED ORDINARY FULLY PAID                             | 0.01 HUB          |
| CANADIAN GOV. BD. 2.25% 01/06/2025                            | 0.01 BBG006Q8Q2P0 |
| BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000      | 0.01 BBG00Z5YTSK7 |
| TRANSURBAN QUEENSL 4.50% 19/04/2028                           | 0.01              |
| THERMO FISHER SCI 5.086% 10/08/203310/08/2033                 | 0.01              |
| DEUTSCHE BANK F2F 23/02/2028                                  | 0.01 BBG015D754H5 |
| CELLNEX TELECOM SA                                            | 0.01 CLNX         |
| CAIXABANK F2F 13/09/2027                                      | 0.01 BBG01J6KDLW0 |
| US. TSY. NOTE/BOND 3.00% 15/11/2044                           | 0.01 BBG007GY22Y8 |
| MALAYSIA GOV. BD. 3.828% 5/7/2034                             | 0.01 BBG00PMFY7N8 |
| TENNET HOLDING BV 1.12% 09/JUN/2041                           | 0.01              |
| BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168 | 0.01 BBG00ZNGWV61 |
| PROVINCE OF QUEBEC 3.70% 20/5/2026                            | 0.01 BBG00BDXRCX6 |
| MUENCHENER RUECKVERS F2V 23/5/20423/05/2042 USD1000 144A      | 0.01 BBG017KR2MX4 |
| US TREASURY N/B 3.5% 15/FEB/2033                              | 0.01 BBG01DVKBC66 |
| FRESENIUS FIN. IRE 0.50% 01/10/202810/2028 EUR1000 12         | 0.01              |
| DEUTSCHE BANK AG (REG)                                        | 0.01 DBK          |
| CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS      | 0.01 BBG019BXD394 |

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| UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27     | 0.01              |
| USD2000                                               |                   |
| BNP PARIBAS F2F 13/01/2027                            | 0.01 BBG00YS4D8M0 |
| AIB GRP. F2F 14/10/2026                               | 0.01 BBG019Z0L4M4 |
| CADENT FIN. 0.625% 19/03/2030EUR100000                | 0.01              |
| BANCO SANTANDER F2V 15/07/2028                        | 0.01 BBG01NP89S93 |
| OTIS WORLDWIDE 2.565% 15/2/2030                       | 0.01              |
| MORGAN STANLEY F2F 20/4/2029                          | 0.01 BBG01G9S5Y11 |
| INTER-AMERICAN DEV 2.00% 02/06/2026/06/2026           | 0.01 BBG00CZP7LN0 |
| AMETEK INC                                            | 0.01 AME          |
| DOMINION ENERGY INC                                   | 0.01 D            |
| SUMITOMO MITSUI TS 5.20% 7/3/2027                     | 0.01 BBG01LQZ5TH9 |
| BARCLAYS FRN 25/02/2031                               | 0.01 BBG01SCY4Z25 |
| US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND   | 0.01 BBG01LK8Y0L1 |
| 02/44                                                 |                   |
| BANK OF IRELAND GRP. F2V 16/09/2026                   | 0.01 BBG019LVLWG6 |
| US. T-BILL. 0.00% 22/05/20252025 USD100               | 0.01 BBG01QVTC848 |
| NEXTDC                                                | 0.01 NXT          |
| FMG RES. AUGUST 20 4.50% 15/09/2027                   | 0.01              |
| BARCLAYS F2F 25/02/2036                               | 0.01 BBG01SCY50Z5 |
| DAIMLER TRUCK FIN. 5.40% 20/9/2028                    | 0.01 BBG01HQXF0W8 |
| US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033 | 0.01 BBG01JZY4GQ6 |
|                                                       |                   |
| BRISTOL-MYERS SQUI 3.40% 26/07/2029                   | 0.01              |
| AUTO TRADER GROUP PLC                                 | 0.01 AUTO         |
| CANADIAN GOV. BD. 5.75% 01-JUN-33                     | 0.01 BBG00005LX74 |
| BANQUE FEDERATIVE 4.753% 13/07/202713/07/2027         | 0.01 BBG018NLXV77 |
| USD1000 144A                                          |                   |
| MEIJI YASUDA LIFE IN FRN 11/06/2055                   | 0.01 BBG01SN5LQ81 |
| ELECTRICITE DE FRANCE SA 3.37% PERP                   | 0.01 BBG00X6ZBM75 |
| JPM. CHASE F2F 24/01/2036                             | 0.01 BBG01RV5SML1 |
| INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 | 0.01              |
| SEC                                                   |                   |
| FUTURE MARGINS-USD                                    | 0.01 *            |
| BASF SE                                               | 0.01 BAS          |
| JAPAN EXCHANGE GROUP INC                              | 0.01 8697         |
| ABBVIE 4.05% 21/11/2039                               | 0.01              |
| IDOL 2024-1 TST. 1 A FRN 21/08/2054                   | 0.01 *            |
| US. TSY. NOTE/BOND 4.00% 31/07/2029.0% 31/07/2029     | 0.01 BBG01NWT5SZ4 |
| FORD MOTOR CREDIT 4.95% 28/05/2027                    | 0.01              |
| BMW US CAP. 4.90% 02/04/2029                          | 0.01              |
| FAST RETAILING CO LTD                                 | 0.01 9983         |
| US. TSY. NOTE/BOND 4.75% 15/02/2037                   | 0.01 BBG000DSMLT1 |
| YUM! BRANDS INC                                       | 0.01 YUM          |
| ICPF FINANCE PTY 2.725% 11/10/2030                    | 0.01              |
| SONOCO PRODS. 4.60% 01/09/2029                        | 0.01              |
| US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS    | 0.01 BBG0121BH1T6 |
| 08/51                                                 |                   |
| JPM. CHASE F2F 22/4/2026                              | 0.01 BBG00T6R6KT8 |
| CADILLAC FAIRVIEW PRP TR 4.12% 01/FEB/2029            | 0.01              |
| TOURISM HOLDINGS LTD                                  | 0.01 THL          |
| TANGER INC                                            | 0.01 SKT          |
| T-MOBILE USA 3.75% 15/04/2027                         | 0.01              |
| NATL. AUSTRALIA BANK FRN 11/06/2027                   | 0.01 BBG01N58Z6B1 |
| CO OPERATIVE BANK HL F2V 19/09/2028                   | 0.01 XS2884724837 |
| ROTHESAY LIFE 8.0% 30/OCT/2025                        | 0.01 BBG00B3QKJ79 |
| EXELON CORP                                           | 0.01 EXC          |
| ALLIANZ ALLIANZ F2V PERP                              | 0.01 BBG00Y4DMYK1 |
| VESTEDA FINANCE BV 1.5% 24/MAY/2027                   | 0.01              |
| RCI BANQUE 4.625% 02/10/2026                          | 0.01              |
| UTD. UTLS. GRP.                                       | 0.01 UU/          |
| TESCO ORD                                             | 0.01 TSCO         |
| ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028        | 0.01              |
| USD1000 144A                                          |                   |
| ATHENE GBL. FNDG. 2.717% 7/1/2029                     | 0.01 BBG014CPH627 |

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|----------------------------------------------------|-------------------|
| BAXTER INTL. 2.272% 1/12/2028                      | 0.01              |
| BANCO DE SABADELL 5.00% 13/10/2029                 | 0.01 BBG01PK9Y5D8 |
| CITIGROUP INC F2F 24/01/2036                       | 0.01 BBG01RV5M3C9 |
| NITERRA CO LTD                                     | 0.01 5334         |
| VOLVO AB - B                                       | 0.01 VOLVB        |
| CELLNEX TELECOM 0.75% 20/11/2031                   | 0.01 BBG00Y3M7XG6 |
| INDONESIA TSY. BD 8.375% 15/09/2026                | 0.01 BBG0016MLRQ1 |
| TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056    | 0.01 *            |
| SOCIETE GENERALE 4.875% 13/10/2026000              | 0.01 BBG00DYL2ZC4 |
| US. TSY. NOTE/BOND 0.25% 31/5/2025                 | 0.01 BBG00V0Y5L95 |
| BANCO SANTANDER SA 3.30% 27/JUN/2029               | 0.01 BBG00PH0GK76 |
| MS. F2F 16/10/2026I                                | 0.01 BBG01B20FDY9 |
| UK. GILT 0.50% 31/1/2029                           | 0.01 BBG0129NSLP0 |
| KENVUE INC                                         | 0.01 KVUE         |
| TEVA PHARM. FIN. N 6.75%01/03/2028                 | 0.01              |
| GLENCORE PLC                                       | 0.01 GLEN         |
| US. TSY. NOTE/BON 1.625% 15/08/2029                | 0.01 BBG00PVTJ2L8 |
| KIA 1.75% 16/10/2026                               | 0.01 BBG0100NJZS9 |
| US. TSY. NOTE/BOND 0.50% 31/5/2027                 | 0.01 BBG00V0Y5NM6 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA NZD 260525 | 0.01 NZICBDT010C1 |
| FRN                                                |                   |
| COMCAST 4.25% 15/10/2030                           | 0.01              |
| CROWN CASTLE INTL CORP                             | 0.01 CCI          |
| CAIXABANK SA 6.87% 25/OCT/2033                     | 0.01 BBG01CCV1P67 |
| AT&T INC 3.65% 15/09/2059                          | 0.01              |
| SONOCO PRODS. 5.00% 01/09/2034                     | 0.01              |
| FURUKAWA ELECTRIC NPV                              | 0.01 5801         |
| EDP S.A EUR1(REGD)                                 | 0.01 EDP          |
| CARRIER GBL. 4.125% 29/05/2028                     | 0.01              |
| NOMURA HLDGS. 2.172% 14/07/20281000                | 0.01 BBG011PPD6S5 |
| JPM. CHASE F2F 04/02/20271000                      | 0.01 BBG00Z2XY1T6 |
| CORNING 3.875% 15/05/2026                          | 0.01              |
| SOFTBANK GROUP CORP                                | 0.01 9984         |
| SARTORIUS FINANCE 4.25% 14/9/2026                  | 0.01              |
| MERCEDES-BENZ GROUP AG                             | 0.01 MBG          |
| ACCTON TECHNOLOGY CORPORATION                      | 0.01 2345         |
| ABBVIE 4.80% 15/03/2029                            | 0.01              |
| SLOVENSKA SPORITELNA F2F 4/10/2028                 | 0.01 BBG01JGVSRG4 |
| KINGDOM OF BELGIUM 5.00% 28/03/2035                | 0.01 BBG00008ZD86 |
| BOOKING HLDGS INC 4.625% 13/04/2030                | 0.01              |
| US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026 | 0.01 BBG00ZCLW1Y7 |
|                                                    |                   |
| HONDA MOTOR CO LTD                                 | 0.01 7267         |
| NEW ZEALAND GOV. B 3.50% 14/04/2033                | 0.01 BBG00B55HPD0 |
| LG ENERGY SOLUTIO 5.375% 02/07/2027                | 0.01 BBG01N680V78 |
| GS. GRP. 1.25% 7/2/2029                            | 0.01              |
| ENGIE                                              | 0.01 ENGI         |
| SOGECAP F2F 16/05/2044GS                           | 0.01 BBG01K1XBKW8 |
| COGNIZANT TECH SOLUTIONS A                         | 0.01 CTSH         |
| US. TSY. NOTE/BON 2.625% 15/02/2029                | 0.01 BBG00N740958 |
| TRATON FIN. LUXEM 5.625% 16/01/2029                | 0.01              |
| KEYCORP 2.25% 06/04/2027                           | 0.01 BBG00RMH82K3 |
| EQUINIX EUR. 2 FI 3.625% 22/11/2034034             | 0.01              |
| XCEL ENERGY INC                                    | 0.01 XEL          |
| LOGICOR FINC. SAR 4.625% 25/07/2028                | 0.01              |
| GS. GRP. FRN 28/01/2056                            | 0.01 BBG01RXFF0D8 |
| CRELAN F2F 28/02/2030                              | 0.01 BBG01J959603 |
| EQUIFAX 5.10% 1/6/2028                             | 0.01              |
| SEVEN AND I HOLDINGS NPV                           | 0.01 3382         |
| INTESA SANPAOLO 5.125% 29/08/2031                  | 0.01 BBG01J1K3ZQ2 |
| TAKEDA PHARMACEUTICAL CO LTD                       | 0.01 4502         |
| DEUTSCHE POST AG                                   | 0.01 DHL          |
| BARCLAYS PLC F2F 28/05/2035                        | 0.01 BBG01QXRN973 |
| HOST HOTELS & RESO 5.70% 01/07/2034                | 0.01              |

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|---------------------------------------------------------|--------------------|
| VOLKSWAGEN INTERNATIONAL FINANCE F2V PERPSUB PERP       | 0.01 BBG01J3MTPF2  |
| EUR100000 REGS                                          |                    |
| EUROGRID 3.075% 18/10/2027                              | 0.01               |
| LLOYDS BANKING GRP. FRN 06/03/2030                      | 0.01 BBG01LQDHPH3  |
| CORTEVA INC                                             | 0.01 CTVA          |
| LEG IMMOBILIEN SE                                       | 0.01 LEG           |
| US. TSY. NOTE/BON 3.125% 15/11/2028                     | 0.01 BBG00MFJPBK9  |
| US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025  | 0.01 BBG01920Z7B0  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM          | 0.01 *             |
| GOLDMAN SACHS                                           |                    |
| ROSS STORES INC                                         | 0.01 ROST          |
| US TREASURY N/B 1.25% 30/04/2028                        | 0.01 BBG0109YYZ18  |
| NBN FRN 28/08/2027                                      | 0.01 BBG01PCWK006  |
| JAPAN GOV. FIVE YE 0.10% 20/09/2025                     | 0.01 BBG00XS78BK6  |
| BNP PARIBAS FRN 23/08/2034                              | 0.01 BBG01P7Q6MNN8 |
| PPL ELEC. UTILITIE 4.85% 15/02/2034                     | 0.01               |
| SUN HUNG KAI PROPERTY HKD                               | 0.01 16            |
| TOYOTA FINANCE AUSTR FRN 17/09/2027                     | 0.01 BBG01PNYDJQ9  |
| GOLDMAN SACHS GROUP FRN 22/06/202727 AUD                | 0.01 BBG011F7D1F1  |
| OLYMPUS 2025-1 TST. 1 A2 FRN 10/10/2056                 | 0.01 BBG01S7V6VQ8  |
| TOYOTA FIN. AUSTRALI FRN 22/01/2030                     | 0.01 BBG01RQQMRQ1  |
| APOLLO SERIES 2025-1 TST. 1 A FRN 13/07/2025            | 0.01 *             |
| PERM. TSB GRP. HLDGS F2F 30/6/2029                      | 0.01 BBG01H6TJLF8  |
| COLES GROUP TREASURY FRN 27/08/2025                     | 0.01 BBG00WRY1C89  |
| ASPEN GROUP LTD/AUSTRALIA                               | 0.01 APZ           |
| BENDIGO & ADELAIDE B FRN 24/10/2028                     | 0.01 BBG01Q9Y9LD7  |
| UK. GILT 4.50% 7/9/2034                                 | 0.01 BBG0000D14P3  |
| US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029  | 0.01 BBG01LNVJ8B8  |
| JPM CCP                                                 | 0.01 *             |
| N/WIDE. B/SOC. F2F 24/7/2032                            | 0.01 BBG01NT86MY7  |
| MIRVAC GRP. FIN. 2.60% 18/09/2029                       | 0.01               |
| SCENTRE GROUP TRUST FRN 31/3/2055                       | 0.01 BBG01T1PN2H0  |
| METROPOLITAN EDISO 4.30% 15/01/2029                     | 0.01               |
| PENTAIR FIN. SARL 4.50% 01/07/2029SD2000                | 0.01               |
| US TREASURY N/B 4.12% 30/NOV/2029                       | 0.01 BBG01QZFYD58  |
| US. TSY. NOTE/BON 1.375% 31/10/2028                     | 0.01 BBG0134TVYC2  |
| US. TSY. NOTE/BOND 4.00% 15/11/2027                     | 0.01 BBG01QKHSKF0  |
| ALIMENTATION COUC 3.625% 13/05/2051USD 144A             | 0.01               |
| US TSY. N/B 1.25% 30/09/20282028 USD Q-2028             | 0.01 BBG012PP9GR7  |
| DSV A/S                                                 | 0.01 DSV           |
| BANCA MONTE DEI P 3.375% 16/07/203030 3.375% 16/07/2030 | 0.01 BBG01NP73P15  |
| AUTONATION 4.75% 01/06/2030                             | 0.01               |
| DAIICHI SANKYO COMPANY LIMITED                          | 0.01 4568          |
| LION SERIES 2024-1 TST. 1 A1A FRN 19/05/2055            | 0.01 *             |
| US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028       | 0.01 BBG0127QKZM5  |
| US. TSY. NOTE/BOND 4.25% 21/12/20252025 USD1000 BM-2025 | 0.01 BBG01KR4SPQ2  |
| VESTEDA FIN. 4.00% 07/05/2032                           | 0.01               |
| ATHENE GLOBAL FUND 4.76% 21/04/2027                     | 0.01 BBG016RXB1D4  |
| SWEDBANK 3.375% 29/05/2030                              | 0.01 BBG01N0MRN45  |
| BANK OF NOVA SCOTI 5.35% 7/12/2026                      | 0.01 BBG01KCBV9P5  |
| OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC             | 0.01 *             |
| BANQUE FEDERATIVE 0.625% 19/11/2027                     | 0.01 BBG014GTHCM0  |
| DISCOVERY COMMS. 3.95% 20/03/2028                       | 0.01               |
| NEW YORK LIFE GBL. 4.85% 09/01/20280 144A               | 0.01 BBG01C772G56  |
| UNITED STATES TREA 2.00% 15/8/2025                      | 0.01 BBG009R4CLR3  |
| NSTAR ELEC. 1.95% 15/8/2031D2000                        | 0.01               |
| PINNACLE WEST CAPITAL CORP                              | 0.01 PNW           |
| GS. GRP. F2F 27/01/2032                                 | 0.01 BBG00YZCJ287  |
| GBL. PAYMENTS 4.875% 17/03/2031                         | 0.01               |
| ORACLE 5.50% 03/08/2035                                 | 0.01               |
| HALEON PLC                                              | 0.01 HLN           |

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| SEVERN TRENT UTIL 3.875% 04/08/2035                     | 0.01              |
| BANK OF NOVA SCOTI 4.85% 1/2/2030                       | 0.01 BBG01D27L623 |
| FORD MOTOR COMPANY                                      | 0.01 F            |
| BANK OF AMERICA CORP F2F 22/7/2027                      | 0.01 BBG0104MWH57 |
| ROYAL BANK OF CANADA F2F 23/7/2027                      | 0.01 BBG01NSGH9Z6 |
| Income Due - AUD                                        | 0.01 *            |
| US. TSY. NOTE/BON 1.625% 15/2/2026                      | 0.01 BBG00C59XZ86 |
| UNITEDHEALTH GROU 5.625% 15/07/2054SD1000               | 0.01              |
| LONZA AG - REG                                          | 0.01 LONN         |
| VERIZON COMMS. 2.10% 22/03/2028                         | 0.01              |
| NYKREDIT REALKRED 3.625% 24/07/2030                     | 0.01 BBG01RRLR9M0 |
| BANCO SANTANDER F2F 18/10/2027                          | 0.01 BBG01JPP1235 |
| SVENSKA HANDELSBANKEN AB 4.62% 23/AUG/2032              | 0.01 BBG0195Z5RD7 |
| SK ON 5.375% 11/5/2026                                  | 0.01 BBG01GFTMG8  |
| LEASYS 4.625% 16/2/2027                                 | 0.01              |
| NETFLIX 3.625% 15/6/2030GS                              | 0.01 *            |
| BPCE SFH 3.375%13/3/2029                                | 0.01 BBG01J628PP5 |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID            | 0.01 WOW          |
| AT&T 2.25% 1/2/2032                                     | 0.01              |
| ORION OYJ                                               | 0.01 ORNBV        |
| ORACLE 3.60% 1/4/2050                                   | 0.01              |
| SINGAPORE GOV. BD 2.375% 01/06/2025                     | 0.01 BBG0099QZTX5 |
| NETWORK FIN. PTY 2.25% 11/11/2026                       | 0.01              |
| SINGAPORE GOV. BD 2.125% 01/06/2026                     | 0.01 BBG00CXKZKT8 |
| DP WORLD 2.375% 25/09/2026                              | 0.01 BBG00M0LK0Z3 |
| DEUTSCHE BANK F2F 13/02/2031                            | 0.01 BBG01S637Z18 |
| JAPAN GOV. TWENTY 2.30% 20/06/2028                      | 0.01 BBG00000J3W6 |
| DEUTSCHE BANK F2F 12/7/2028                             | 0.01 BBG01NLGTK12 |
| US. TSY. NOTE/BOND 2.25% 15/2/2027                      | 0.01 BBG00FX263Y5 |
| MITSUBISHI ELECTRIC                                     | 0.01 6503         |
| UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026  | 0.01 BBG0109YYT12 |
| US. TSY. NOTE/BOND 2.25% 15/08/2027                     | 0.01 BBG00HC3QXH3 |
| UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026  | 0.01 BBG0115Q78T7 |
| SELP FIN. SARL 3.75% 10/8/2027                          | 0.01              |
| STRYKER 3.375% 11/12/2028                               | 0.01              |
| ELIA GRP. SA/NV 3.875% 11/6/2031                        | 0.01              |
| US. TSY. NOTE/BOND 1.50% 15/02/2030                     | 0.01 BBG00RN2M5B2 |
| COVENTRY BUILDING 3.125% 29/10/2029                     | 0.01 BBG01QFYD2S1 |
| US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026     | 0.01 BBG013N85CS7 |
| PUBLIC SERVICE ENTERPRISE GROUP INC                     | 0.01 PEG          |
| BANQUE FEDERATIVE DU F2V 16/6/203232                    | 0.01 BBG017ZSKH94 |
| US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026 | 0.01 BBG0148P1K91 |
| US. TSY. NOTE/BOND 4.25% 31/12/20262026 USD100 BM-2026  | 0.01 BBG01RF3D3M1 |
| AEGON NV AEGON NV F2V PERP                              | 0.01 BBG00NR6XY78 |
| NXP BV/NXP FDG/NXP 3.40% 01/05/2030                     | 0.01              |
| BANCO SANTANDER SA F2F 02/04/2029                       | 0.01 BBG01PZNX249 |
| ALLIANZ F2F 25/07/2055                                  | 0.01 BBG01SZVYQC2 |
| MERCURY NZ 2.918% 17/11/2028                            | 0.01 BBG0139DJ9W9 |
| GIVAUDAN - REG                                          | 0.01 GIVN         |
| DSM 3.625% 02/07/2034                                   | 0.01              |
| HCA 5.00% 01/03/2028                                    | 0.01              |
| DAIMLER TRUCK FIN. 2.50% 14/12/20311                    | 0.01 BBG013WT4WJ8 |
| LIBERTY MUTUAL GRP 2.75% 04/05/2026EUR100000            | 0.01 BBG00CNPBGB2 |
| DE VOLKSBANK NV 3.625% 21/10/2031                       | 0.01 BBG01Q9F7DC9 |
| TARGA RES. 5.20% 01/07/20272027 USD1000                 | 0.01              |
| ATMOS ENERGY 2.625% 15/09/20290                         | 0.01              |
| RTE RESEAU DE TRAN 3.75% 4/7/203535                     | 0.01              |
| NEWMONT CORP                                            | 0.01 NEM          |
| GENERAL MILLS INC                                       | 0.01 GIS          |
| SOUTHERN POWER 1.85% 20/6/2026EUR100000 2016B           | 0.01 BBG00D2YW1F0 |

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| US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026                | 0.01 BBG0127QL0Z7 |
| NORDEA BANK ABP                                                       | 0.01 NDA          |
| NATL. GRID NORTH 4.061% 03/09/2036                                    | 0.01              |
| STORA ENSO 7.25% 15/4/2036144A                                        | 0.01 BBG0000C4SD2 |
| CADENT FIN. 3.75% 16/04/2033UR100000                                  | 0.01 BBG01MBKDW62 |
| KOREA MIDLAND POWE 1.25% 9/8/2026                                     | 0.01 BBG0120Q42V3 |
| STOCKLAND TST. 2.30% 24/03/2028                                       | 0.01              |
| US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027                  | 0.01 BBG00RJVTLZ5 |
| PUBLIC SERV. ELEC. 2.45% 15/01/2030/01/2030 USD2000 N                 | 0.01              |
| FIDELITY NATIONAL INFORMATION SERVICES I                              | 0.01 FIS          |
| ROCKWELL AUTOMATION INC                                               | 0.01 ROK          |
| COMMERZBANK F2F 25/03/2029                                            | 0.01 BBG01JFG00Y7 |
| EUROGRID 3.732% 18/10/2035                                            | 0.01              |
| NSW ELECTRICITY N 2.732% 23/04/2029                                   | 0.01              |
| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A.              | 0.01 *            |
| JPM. CHASE F2F 18/05/2028                                             | 0.01 BBG00GPVXF35 |
| NIPPON PROLOGIS REIT INC                                              | 0.01 3283         |
| US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025              | 0.01 BBG00YPGC5B5 |
| SINGAPORE GOV. BD. 2.25% 01/08/2036                                   | 0.01 BBG00DF0J361 |
| US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029                 | 0.01 BBG014QWGDJ5 |
| US. TSY. NOTE/BON 4.625% 30/04/2029/2029 USD Y-2029                   | 0.01 BBG01MJJ8508 |
| UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028                | 0.01 BBG0115Q7979 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050 | 0.01 *            |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE               | 0.01 *            |
| CITIGROUP F2F 08/10/20270 83                                          | 0.01 BBG00QG9PYF7 |
| PORTLAND GEN. ELEC.                                                   | 0.01 POR          |
| CENTURIA INDUSTRIAL REIT                                              | 0.01 CIP          |
| LLOYDS BANKING GRP. FRN 29/08/2034                                    | 0.01 BBG01PDXKFJ0 |
| CHARTER COMMUN INC COM                                                | 0.01 CHTR         |
| ROCHE HOLDINGS IN 5.338% 13/11/2028                                   | 0.01              |
| NYKREDIT REALKRED 4.625% 19/01/202929 EUR100000 4                     | 0.01 BBG01K4F4RB0 |
| LA BANQUE POSTALE 1.0% 09/FEB/2028                                    | 0.01 BBG0152766G2 |
| GEORGIA-PACIFIC 2.30% 30/4/2030                                       | 0.01              |
| US. TSY. NOTE/BON 4.375% 31/12/20292029 USD100 AH-2029                | 0.01 BBG01RF3D5B8 |
| WESTPAC SECURITISATION TST. 2 A FRN 18/08/20568/2056                  | 0.01 *            |
| AUSTRALIA GOVERNME 3.00% 21/03/2047                                   | 0.01 BBG00DSN4N96 |
| UNICREDIT F2V 03/06/2032                                              | 0.01 BBG01173QYM5 |
| ALIMENTATION COUCHE TARD INC                                          | 0.01 ATD          |
| US. TSY. NOTE/BOND 2.25% 15/11/2025                                   | 0.01 BBG00BCNM0T5 |
| ABN AMRO BANK F2F 22/2/2033100000 290                                 | 0.01 BBG01BJ771K6 |
| US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028               | 0.01 BBG0148P14W1 |
| LOGICOR FINC. SAR 1.625% 15/07/2027                                   | 0.01              |
| US. TSY. NOTE/BOND 4.75% 15/05/2027                                   | 0.01 BBG01MPC8V90 |
| US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027                  | 0.01 BBG00TFVYW30 |
| JOHNSON & JOHNSON 3.60% 26/02/2045                                    | 0.01              |
| ARGENX SE                                                             | 0.01 ARGX         |
| Income Due - GBP                                                      | 0.01 *            |
| ADIDAS AG                                                             | 0.01 ADS          |
| PROCTER & GAMBLE 1.2% 30/10/2028                                      | 0.01 BBG00MCJX7Z6 |
| ACADIA REALTY TRUST                                                   | 0.01 AKR          |

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| CHARTER HALL LWR 2.656% 17/12/2029                                       | 0.01              |
| NUVEEN 5.55% 15/01/2030                                                  | 0.01              |
| FIRST HORIZON CORP                                                       | 0.01 FHN          |
| COSTAR GROUP INC COM                                                     | 0.01 CSGP         |
| NORDIC INVESTMENT BANK 070725 0.75 GB                                    | 0.01 NZNIBDT012C4 |
| BANK OF AMERICA F2F 22/04/2032                                           | 0.01 BBG0104MWHC9 |
| UNITED STATES TRE 3.875% 15/10/2027/2027 USD1000 AT-2027                 | 0.01 BBG01Q548T69 |
| TESLA ELEC. VEHICLE TST. 2 1 A4 5.38%                                    | 0.01 *            |
| 20/02/202920/02/2029                                                     |                   |
| BRISTOL-MYERS SQUI 4.90% 22/2/2029D1000                                  | 0.01              |
| ANGLO AMERICAN PLC                                                       | 0.01 AAL          |
| SOFTBANK CORP                                                            | 0.01 9434         |
| NATL. GRID                                                               | 0.01 NG/          |
| FORD MOTOR 3.25% 12/02/2032                                              | 0.01              |
| JPM. CHASE F2F 1/6/20341000                                              | 0.01 BBG01GSP6YG9 |
| UNITED STATES TRE 3.375% 15/09/2027/2027 USD1000 AS-2027                 | 0.01 BBG01PMOC2H2 |
| CIE DE SAINT-GOBAI 3.25% 09/08/2029                                      | 0.01              |
| ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000                       | 0.01              |
| IHG FINANCE LLC 3.625% 27/09/2031                                        | 0.01              |
| GS. GRP. GS. GRP. F2V PERP                                               | 0.01 BBG00PFBTSB8 |
| SUTTER HEALTH 5.547% 15/08/2053023A                                      | 0.01              |
| VOLVO TSY. 3.125% 26/08/2029UR100000                                     | 0.01              |
| HUNTINGTON BANCSHARE F2F 8/21/2029                                       | 0.01 BBG01HWNC2C4 |
| CENTENE CORPORATION                                                      | 0.01 CNC          |
| TRUIST FINL. F2F 30/10/2029                                              | 0.01 BBG01JXDR8B3 |
| US TREASURY N/B 2.75% 30/APR/2027                                        | 0.01 BBG016Z96R74 |
| UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028                  | 0.01 BBG00ZCLVT68 |
| RWE FIN. US 6.25% 16/04/2054                                             | 0.01              |
| NATWEST GROUP PLC 7.41% 06/JUN/2033                                      | 0.01 BBG01BTTPV47 |
| US. TSY. NOTE/BON 1.625% 15/5/2026                                       | 0.01 BBG00CV1QFL1 |
| MARS INC 4.55% 20/04/2028                                                | 0.01              |
| DIGITAL INTREPID 1.375% 18/07/2032                                       | 0.01              |
| BANK OF AMERICA F2F 21/07/2032                                           | 0.01 BBG011V6TX59 |
| SERBIA INTL. BD. 6.00% 12/06/2034                                        | 0.01 BBG01N5YWD22 |
| PANORAMA AUTO TST. 2024-3 3 A FRN 15/09/2032                             | 0.01 *            |
| TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029                                 | 0.01              |
| ING GROEP F2F 18/02/20299 REGS                                           | 0.01 BBG00Y4N68J6 |
| US. TSY. NOTE/BON 0.375% 30/9/2027                                       | 0.01 BBG00XGHX6M8 |
| ELI LILLY 5.50% 12/02/2055                                               | 0.01              |
| VERIZON COMMS. 1.25% 08/04/2030R1000 SEC                                 | 0.01              |
| VESTEDA FINANCE BV 2.00% 10/07/2026R100000 5                             | 0.01              |
| ZF NORTH AMERICA C 6.75% 23/04/2030                                      | 0.01              |
| JPY BNP PARIBAS A/C                                                      | 0.01 *            |
| JAPAN GOVERNMENT 0.005% 20/06/2026                                       | 0.01 BBG011Q69479 |
| WHEATON PRECIOUS M COM NPV                                               | 0.01 WPM          |
| SIEMENS ENERGY AG                                                        | 0.01 ENR          |
| MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A | 0.01 BBG01KXPX4L4 |
| NATL. STORAGE REIT                                                       | 0.01 NSR          |
| SOUTHERN CAL EDISO 3.65% 01/06/2051                                      | 0.01              |
| FRESENIUS MEDICAL 2.375% 16/2/2031                                       | 0.01              |
| CHARTER COMM OPT L 3.90% 01/06/20522                                     | 0.01              |
| HOME CO DAILY NEEDS REIT                                                 | 0.01 HDN          |
| US. TSY. NOTE/BOND 4.25% 15/08/20542054 USD1000 BOND 08/54               | 0.01 BBG01P1YBJY6 |
| CANTOR FITZGERALD 7.20% 12/12/2028                                       | 0.01              |
| US. TSY. NOTE/BOND 3.75% 31/08/20262026 USD BG-2026                      | 0.01 BBG01PFSTR40 |
| IQVIA HOLDINGS INC                                                       | 0.01 IQV          |
| NASDAQ INC                                                               | 0.01 NDAQ         |
| US. TSY. NOTE/BOND 3.75% 31/12/2028                                      | 0.01 BBG01KR4STF6 |

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|------------------------------------------------------------------|-------------------|
| UK. GILT 3.75% 29/01/2038                                        | 0.01 BBG01B0DNYV1 |
| BANK OF AMERICA F2F 24/10/2026                                   | 0.01 BBG00XX8HY28 |
| GARTNER INC CL-A                                                 | 0.01 IT           |
| TAKE TWO INTERACTIVE SOFTWARE INC                                | 0.01 TTWO         |
| FRENCH REPUBLIC GO 2.75% 25/2/2029                               | 0.01 BBG01G8H6LG7 |
| MS. F2F 18/04/2030                                               | 0.01 BBG01MGDWY59 |
| MERLIN PROPERTIES SOCIMI SA                                      | 0.01 MRL          |
| GE HEALTHCARE HOLDING LLC                                        | 0.01 GEHC         |
| BROADCOM 3.187% 15/11/2036                                       | 0.01              |
| IDEXX LABORATORIES INC                                           | 0.01 IDXX         |
| US TREASURY N/B 3.62% 31/AUG/2029                                | 0.01 BBG01PFSTP44 |
| AMADEUS IT HLDGS                                                 | 0.01 AMS          |
| CHARTER COMMS. OPE 6.10% 01/06/2029                              | 0.01              |
| ELI LILLY 5.10% 12/02/2035                                       | 0.01              |
| RAYMOND JAMES FINL                                               | 0.01 RJF          |
| SPAIN GOV. BD. 4.70% 30/07/2041                                  | 0.01 BBG00008X852 |
| INTESA SANPAOLO 4.875% 19/5/2030R100000 1027                     | 0.01 BBG01GN633V0 |
| US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029           | 0.01 BBG015H5PG13 |
| MARTIN MARIETTA MATERIALS                                        | 0.01 MLM          |
| CORNING INC                                                      | 0.01 GLW          |
| ELECTRONIC ARTS INC                                              | 0.01 EA           |
| ALNYLAM PHARMACEUTICALS INC                                      | 0.01 ALNY         |
| CAPITAL ONE FINANCIA F2F 1/2/2029                                | 0.01 BBG01DC7VLD6 |
| JAPAN GOVERNMENT 0.005% 20/03/2026                               | 0.01 BBG00ZY0RYK8 |
| SANTANDER UK GRP. 3.625% 14/1/2026                               | 0.01 BBG00BTH2MS5 |
| AIB GRP. F2F 23/7/2029                                           | 0.01 BBG01CCNKZG1 |
| ANTHEM 3.60% 15/03/2051                                          | 0.01              |
| SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS             | 0.01              |
| HUMANA INC                                                       | 0.01 HUM          |
| MS. F2F 20/7/2029                                                | 0.01 BBG01HHMG5M1 |
| ATLASSIAN CL A ORD                                               | 0.01 TEAM         |
| NATWEST MKTS. FRN 23/08/2028                                     | 0.01 BBG01HWSL8F7 |
| EP INFRA. 1.698% 30/07/20261000 REGS                             | 0.01              |
| SMBC AVIATION CAP. 5.30% 03/04/20299                             | 0.01              |
| BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01                         | 0.01 BBG00PMGJFZ2 |
| AIRPORT AUTHORITY 4.75% 15/07/2028                               | 0.01 BBG01RN5Q986 |
| N/WIDE. B/SOC. 5.35% 15/03/2028                                  | 0.01 BBG01FR9K012 |
| JAPAN GOV. FIVE Y 0.005% 20/06/2027                              | 0.01 BBG018QVH2J1 |
| E INK HOLDINGS INC                                               | 0.01 8069         |
| CREDIT AGRICOLE FRN 11/09/2028VAR DTD 11/09/2028                 | 0.01 BBG01PL2NLJ3 |
| US TREASURY N/B 1.87% 28/FEB/2027                                | 0.01 BBG015H5PCT2 |
| US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026             | 0.01 BBG011J0DN37 |
| SMURFIT KAPPA TSY 3.454% 27/11/2032% 27/11/2032                  | 0.01              |
| HSBC HLDGS. FRN 19/11/2028                                       | 0.01 BBG01QRW8HJ5 |
| FISERV 5.15% 12/08/2034                                          | 0.01              |
| MIZUHO FINL. GRP. FRN 13/05/203113/05/2031                       | 0.01 BBG01S5KVG76 |
| VILLAGE OF DEERFIELD 4% 1/12/2028                                | 0.01              |
| DELTA AIR LINES SK 4.75% 20/10/2028                              | 0.01              |
| AES F2V 15/01/2055                                               | 0.01 BBG01MY5JJ72 |
| US. TSY. NOTE/BON 1.125% 31/10/2026                              | 0.01 BBG0134TVM29 |
| AIB GRP. F2V 30/5/2031000 5                                      | 0.01 BBG00XKJXGC8 |
| FERGUSON FINANCE P 4.50% 24/10/2028SD 144A                       | 0.01              |
| AUCKLAND COUNCIL 100725 2.013 GB                                 | 0.01 NZAKCDT484C5 |
| CDW LLC/CDW FIN. 2.67% 01/12/2026                                | 0.01              |
| CARDINAL HEALTH INC                                              | 0.01 CAH          |
| WESTPAC BANKING FRN 20/05/2025/05/2025                           | 0.01 BBG017CYB0V8 |
| NU HOLDINGS LTD                                                  | 0.01 NU           |
| BRAMBLES USA 4.125% 23/10/202500 REGS                            | 0.01              |
| CHUGAI PHARMACEUTICAL JPY                                        | 0.01 4519         |
| CHARTER HALL GROUP                                               | 0.01 CHC          |
| SUNNOVA HESTIA II ISSU GRID1 1A 5.63% 20/07/20515.63% 20/07/2051 | 0.01 BBG01MVG3S23 |

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| THE LINK REAL ESTATE INVESTMENT TRUST                   | 0.01 823          |
| VENTAS REALTY 4.40% 15/01/202915/01/2029 USD2000        | 0.01              |
| BNP PARIBAS 2.518% 5/6/2025                             | 0.01 BBG00V2ZVNX0 |
| US. TSY. NOTE/BON 4.125% 31/10/20292029 USD1000 AF-2029 | 0.01 BBG01QHNN239 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2029                      | 0.01 BBG00QG4NLF8 |
| PROCTER & GAMBLE C 3.25% 2/8/2031                       | 0.01 BBG01GF466T7 |
| KROGER CO 2.2% 01/MAY/2030                              | 0.01              |
| US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029   | 0.01 BBG017NFSVR6 |
| US. TSY. NOTE/BOND 4.00% 31/01/2029                     | 0.01 BBG01L3DFGS8 |
| BARCLAYS F2V 14/11/2032                                 | 0.01 BBG01BFCH903 |
| 200 PARK FNDG. TST 5.74% 15/02/2055                     | 0.01              |
| WILLIS TOWERS WATS COM                                  | 0.01 WTW          |
| JOHNSON & JOHNSON 2.45% 01/03/2026                      | 0.01              |
| PACCAR FINL. 4.00% 26/09/2029                           | 0.01 BBG01PZSR815 |
| JAPAN GOV. TEN YEA 0.20% 20/03/2032                     | 0.01 BBG016KRB251 |
| BWP TST. 3.30% 10/04/2026                               | 0.01              |
| DEXERIALS CORP                                          | 0.01 4980         |
| TUOLUMNE WIND PRO 6.918% 01/01/2034                     | 0.01              |
| GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS      | 0.01              |
| NBK TIER 2 LTD F2V 24/11/2030                           | 0.01 BBG00Y6WFKC4 |
| KOREA NATL. OIL 0.875% 05/10/2025                       | 0.01 BBG00XKG9VS1 |
| ALTAGAS F2V 15/10/2054                                  | 0.01 BBG01PSR8PF3 |
| KRAFT HEINZ CO COM                                      | 0.01 KHC          |
| MIZUHO FINL. GRP. F2F 28/08/2029                        | 0.01 BBG01J16QSW7 |
| FRENCH REPUBLIC GO 1.50% 25/05/2031                     | 0.01 BBG00B3PBGY1 |
| US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028    | 0.01 BBG01CGJ5RZ0 |
| BARCLAYS 5.501% 9/8/2028                                | 0.01 BBG0191QDH53 |
| WEC ENERGY GROUP INC                                    | 0.01 WEC          |
| CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027  | 0.01 BBG00Y23HQG7 |
| Outstanding Settlement Receipts - CAD                   | 0.01 *            |
| AROUNDTOWN 5.375% 21/03/2029REGS                        | 0.01              |
| BARRICK GOLD CORP                                       | 0.01 ABX          |
| ONE BRYANT PARK TST. 2 OBP A 2.51641% 15/9/2054         | 0.01 *            |
| ORACLE 6.00% 03/08/2055                                 | 0.01              |
| TRANSCONTINENTAL G 3.25% 15/5/2030                      | 0.01              |
| INTACT FINANCIAL CORPORATION                            | 0.01 IFC          |
| PROLOGIS LP 2.25% 15/APR/2030                           | 0.01              |
| GENERAL MILLS INC 0.125% 15/11/2025                     | 0.01              |
| BARCLAYS PLC BARCLAYS PLC F2V PERP                      | 0.01 BBG01MS08NZ2 |
| UNICREDIT F2V 15/01/203200000                           | 0.01 BBG00RB6RGR0 |
| NEW YORK LIFE GBL. 5.35% 19/09/2028                     | 0.01 BBG01J99YRY4 |
| ENTERGY CORP NEW                                        | 0.01 ETR          |
| FRONTIER ISSUER LLC 1 C 11.50% 20/8/20530/08/2053       | 0.01 *            |
| US TREASURY N/B 4.5% 15/NOV/2025                        | 0.01 BBG01BC379G0 |
| CREDIT AGRICOLE F2V 10/01/203300 21 144A                | 0.01 BBG00JNGWJK8 |
| NORTHERN GAS NETW 6.125% 2/6/2033                       | 0.01              |
| MITSUBISHI UFJ FIN G F2F 08/06/20276/2027               | 0.01 BBG0118XRT66 |
| LLOYDS BANKING GROUP F2V 2/6/2033                       | 0.01 BBG01FMXXDL0 |
| CITY OF NEW YORK 5.828% 1/10/2053                       | 0.01              |
| JAPAN (10 YEAR ISS 0.10% 20/12/2030                     | 0.01 BBG00YRXQ219 |
| SOCIETE GENERALE SA F2V 10/01/2034                      | 0.01 BBG01C6SZC72 |
| NETSTREIT CORP                                          | 0.01 NTST         |
| US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028        | 0.01 BBG011XN9V65 |
| UK. GILT 3.50% 22/01/2045                               | 0.01 BBG006N6HZM7 |
| WLB ASSET VI PTE 7.25% 21/12/2027                       | 0.01 BBG01KHKZHC2 |
| ARES MANAGEMNT COR COM                                  | 0.01 ARES         |
| JAPAN (5 YEAR ISSU 0.10% 20/12/2025                     | 0.01 BBG00YVKNZC6 |
| US TREASURY N/B 4.5% 31/MAY/2029                        | 0.01 BBG01N1MJ0C4 |
| SUNCORP-METWAY FRN 24/05/2027                           | 0.01 BBG01K59HH03 |
| SENTARA HEALTHCAR 2.927% 1/11/2051                      | 0.01              |
| HYATT HOTELS CORP-CL A                                  | 0.01 H            |

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| UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026  | 0.01 BBG012PP9F99 |
| JAPAN GOVERNMENT T 0.90% 20/09/2034                       | 0.01 BBG01Q45BRX7 |
| MACQUARIE BANK FRN 20/02/2035                             | 0.01 BBG01P78MVH7 |
| MALAYSIA GOV. BD. 3.502% 31/05/2027                       | 0.01 BBG00008M818 |
| HIGHLAND HOLDINGS 0.318% 15/12/202626                     | 0.01              |
| FAIRFAX FINANCIAL 6.00% 7/12/2033                         | 0.01              |
| PARTNERS GROUP                                            | 0.01 PGHN         |
| BANQUE FEDERATIVE DU FRN 24/05/2027                       | 0.01 BBG01MW8P7C1 |
| ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055           | 0.01 *            |
| US. TSY. NOTE/BOND 4.25% 31/01/20302030 USD100 U-2030     | 0.01 BBG01RYZYM80 |
| COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030               | 0.01              |
| ANZ NEW ZEALAND I 2.993% 3/27/2028.993% 27/03/2028        | 0.01 BBG01SX28MN4 |
| US TREASURY N/B 4.25% 30/JUN/2029                         | 0.01 BBG01NG25L95 |
| OLYMPUS 2025-1 TST. 1 A1L FRN 10/10/2056                  | 0.01 BBG01S7V6VN1 |
| KITE REALTY GROUP COM                                     | 0.01 KRG          |
| MIZUHO BANK LTD/SYDN FRN 19/05/2028                       | 0.01 BBG01S7V36D0 |
| INDL. BANK OF KOREA FRN 27/02/2030                        | 0.01 BBG01SCMHQ1  |
| GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000            | 0.01              |
| ATLAS COPCO AB SER 'B' NPV (POST SPLIT)                   | 0.01 ATCOB        |
| BRISTOL-MYERS SQUI 1.45% 13/11/2030                       | 0.01              |
| EXPORT DEV CDA 4.75% 05/06/2034                           | 0.01 BBG01N365P64 |
| NEXTERA ENERGY CAP 4.85% 30/04/2031                       | 0.01              |
| CITY & COUNTY OF S 5.77% 15/6/2045                        | 0.01              |
| WELLS FARGO COMMERCIAL SVEN A 6.0109% 10/06/2037          | 0.01 *            |
| GOLDMAN SACHS GROUP F2F 23/01/2033                        | 0.01 BBG01RTY2Z76 |
| INTL. FIN. FACILIT 2.75% 7/6/2025                         | 0.01 BBG018W8W556 |
| NHP FOUNDATION/THE 5.85% 01/12/2028                       | 0.01              |
| US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029   | 0.01 BBG016C6D1F5 |
| CHENIERE ENERGY PA 5.95% 6/30/2033                        | 0.01              |
| GS. GRP. F2F 10/8/2026                                    | 0.01 BBG01HSWK1J5 |
| MS. F2F 10/12/2026                                        | 0.01 BBG00YG2SKK6 |
| ONEOK INC 5.65% 1/11/2028                                 | 0.01              |
| BANK OF NEW YORK MELLON                                   | 0.01 BBG01SMYVJD8 |
| INS. AUSTRALIA GRP. FRN 15/06/2037                        | 0.01 BBG01SJ06LB1 |
| US. TSY. NOTE/BON 4.125% 31/10/2026                       | 0.01 BBG01QHNN555 |
| NATWEST MKTS. 5.00% 18/11/2029                            | 0.01 BBG01QRCYXF9 |
| MYLAN 5.25% 15/6/2046                                     | 0.01              |
| US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026       | 0.01 BBG00Z0G3YM4 |
| AMCOR GRP. FIN. 5.45% 23/05/2029                          | 0.01              |
| DIGITAL DUTCH FINCO BV 1.25% 01/FEB/2031                  | 0.01              |
| BPCE F2F 22/10/2031                                       | 0.01 BBG01N2NR808 |
| NEW YORK LIFE GBL 4.875% 30/4/2031                        | 0.01 BBG01MLHDL08 |
| INGERSOLL RAND 5.40% 14/08/2028                           | 0.01              |
| FRONTIER ISSUER LLC 1 A2 6.60% 20/8/2053/08/2053          | 0.01 *            |
| BANK OF AMERICA F2F 7/2/2030                              | 0.01 BBG00N8B84D5 |
| AMERICAN MUNICIPAL 6.27% 15/02/2050                       | 0.01              |
| MARYLAND ECONOMIC 5.942% 05/31/2057                       | 0.01              |
| JAPAN (10 YEAR ISS 0.10% 20/12/2031                       | 0.01 BBG014CYVF40 |
| SVENSKA HANDELSBA 5.125% 28/05/20275.125% 28/05/2027      | 0.01 BBG01MZLXN99 |
| BANK OF MONTREAL F2V 26/05/2084                           | 0.01 BBG01LS6TLC7 |
| BANK OF IRELAND GRP. F2V 1/3/2033                         | 0.01 BBG01BPCC845 |
| ENBRIDGE 5.625% 5/4/2034                                  | 0.01              |
| CIF CAPITAL MARKET 4.75% 22/01/202801/2028                | 0.01 BBG01RQ2H4W4 |
| KIMCO REALTY 2.25% 01/12/2031                             | 0.01              |
| SANDVIK AB                                                | 0.01 SAND         |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES | 0.00 TCL          |
| NATWEST GRP. F2V 28/03/2027                               | 0.00 BBG00NPGT8X1 |

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| VISTRA VISTRA F2V PERP                                       | 0.00 BBG013YPBJT4 |
| ENT. PRODS. OPERAT 3.70% 31/01/2051                          | 0.00              |
| PRUDENTIAL PLC                                               | 0.00 PRU          |
| JOHN DEERE CAP. 5.10% 11/04/20345.1% 11/04/2034              | 0.00 BBG01MBN9PH4 |
| LPL FINANCIAL HOLDINGS INC                                   | 0.00 LPLA         |
| PUBLIC FIN. AUTHO 5.292% 1/7/2029                            | 0.00 BBG01QKK1F72 |
| CHENIERE ENERGY 5.65% 15/4/2034                              | 0.00              |
| US. TSY. NOTE/BOND 0.50% 30/6/2027                           | 0.00 BBG00VLFHGZ2 |
| CENTRAL AMERICAN B 4.75% 24/01/20284.75% 24/01/2028          | 0.00 BBG01RRM6665 |
| MS. BANK NA F2F 14/07/2028                                   | 0.00 BBG01NTC3051 |
| VERIZON COMMS. 4.125% 16/03/2027                             | 0.00 BBG00G6QW2B8 |
| ADOBE 4.95% 04/04/2034                                       | 0.00              |
| DAIMLER TRUCK FIN 5.125% 25/09/2027                          | 0.00              |
| CRITERIA CAIXACORP SA                                        | 0.00 CABK         |
| NYKREDIT REALKREDIT F2V 29/12/2032032 EUR100000 1            | 0.00 BBG019RGHGY3 |
| FREDDIE MAC MULTICLASS CE P016 A2 VAR 25/09/2033             | 0.00 BBG01N8M19D6 |
| CONNECTICUT LIGHT 4.65% 01/01/202901/2029                    | 0.00              |
| VERIZON COMMUNICAT 5.05% 9/5/2033D1000                       | 0.00              |
| BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027                  | 0.00 BBG01C99X9J7 |
| SMURFIT WESTROCK 5.418% 15/01/2035                           | 0.00              |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC           | 0.00 *            |
| KAISER FOUNDATION HOSPIT 2.81% 01/JUN/2041                   | 0.00              |
| TESLA AUTO LEASE TST. 2023 A A4 5.94% 20/07/2027USD 144A A-4 | 0.00 *            |
| UNITED STATES TREA 3.50% 30/09/2029                          | 0.00 BBG01PXLG716 |
| US. TSY. NOTE/BON 4.125% 31/03/20322 USD J-2032              | 0.00 BBG01SW0B5N2 |
| MINNESOTA HOUSING 5.897% 01/08/2049                          | 0.00              |
| OPEC FOR INTL. DEV 4.50% 26/1/2026/2026 USD1000 144A         | 0.00 BBG01CCTXNW3 |
| PUBLIC SERV. ELEC. 3.10% 15/03/2032                          | 0.00              |
| COLES GROUP LTD                                              | 0.00 COL          |
| VIACOM 5.85% 1/9/2043                                        | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20-MAR-29                           | 0.00 BBG00NS2FSW1 |
| HSBC HLDGS. FRN 03/03/2036                                   | 0.00 BBG01SK2GHY8 |
| DAIMLER TRUCKS FIN 2.00% 14/12/2026/2026 USD1000 144A        | 0.00 BBG013WT4LM8 |
| MARS 4.65% 20/4/2031A                                        | 0.00              |
| CROWN CASTLE 4.80% 01/09/2028                                | 0.00              |
| ONEOK 4.45% 01/09/2049                                       | 0.00              |
| LYB INTL. FIN. III 5.50% 01/03/2034                          | 0.00              |
| BROADCOM INC 3.419% 15/04/2033                               | 0.00              |
| SUZANO AUSTRIA 6.00% 15/01/2029                              | 0.00              |
| ING GROEP F2V 01/07/202644A                                  | 0.00 BBG00VPLJ2W7 |
| ICG US CLO 2020-1 LTD 1A ARR FRN 20/01/2035                  | 0.00 *            |
| MS. F2F 24/10/2035                                           | 0.00 BBG01QFY5CW3 |
| PUBLIC SERV. OF CO 5.75% 15/05/2054                          | 0.00              |
| ARCHER DANIELS MIDLAND CO COM STK NPV                        | 0.00 ADM          |
| LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1         | 0.00 BBG00CTX8DW7 |
| JAPAN GOV. FIVE Y 0.005% 20/12/2026                          | 0.00 *            |
| RIO TINTO LIMITED                                            | 0.00 RIO          |
| CADENT FIN. 5.625% 11/01/2036                                | 0.00 BBG01KVJK050 |
| MOTOROLA SOLUTIONS 2.75% 24/05/2031                          | 0.00              |
| INTEL CORP 5.20% 10/02/2033                                  | 0.00              |
| JAPAN GOV. FIVE Y 0.005% 20/03/2027                          | 0.00 BBG016QDBP64 |
| FMG RESOURCES AU 6.125% 15/4/2032/04/2032 USD 144A           | 0.00              |
| BNP PARIBAS F2F 19/11/20356.192% 19/11/2035                  | 0.00 BBG01QRZ0F73 |
| US. TSY. NOTE/BON 4.625% 31/05/2031/2031 USD1000 L-2031      | 0.00 BBG01N1MHZH4 |
| INDONESIA TSY. BD. 7.00% 15/02/20330 FR0096                  | 0.00 BBG0195FFC70 |
| REGIONS FINL. F2F 06/09/2035                                 | 0.00 BBG01PKM0GM2 |

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|--------------------------------------------------------------|-------------------|
| BANQUE FEDERATIVE 1.00% 16/7/2026                            | 0.00 BBG012F039J4 |
| FRENCH REPUBLIC GO 2.50% 25/05/2030                          | 0.00 BBG006F2B1X4 |
| LOWE S COS 5.75% 1/7/2053000                                 | 0.00              |
| MEDTRONIC GBL. HL 1.125% 7/3/2027                            | 0.00              |
| FANUC CORP NPV                                               | 0.00 6954         |
| CUMMINS 5.45% 20/02/2054                                     | 0.00              |
| FRENCH REPUBLIC GO 0.75% 25/05/2028                          | 0.00 BBG00HVNGH48 |
| COMISION FED. DE E 5.70% 24/01/20304A 5.7% 24/01/2030        | 0.00              |
| STELLANTIS N V                                               | 0.00 8TI          |
| UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026         | 0.00 BBG011XN9RD6 |
| AMGEN 5.65% 2/3/2053                                         | 0.00              |
| MARYLAND ECONOMIC 5.433% 31/05/2056                          | 0.00              |
| VONOVIA SE NPV SUBS RTS DIV CASH                             | 0.00 VNA          |
| US TREASURY N/B 2.62% 31/MAY/2027                            | 0.00 BBG017NFT8D1 |
| RAIZEN FUELS FIN. 6.95% 05/03/2054                           | 0.00              |
| US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000              | 0.00 BBG01JZY4HS2 |
| BONDS 11/53                                                  |                   |
| EQUIFAX INC                                                  | 0.00 EFX          |
| LLOYDS BANKING GROUP F2F 12/04/2028                          | 0.00 BBG014D39161 |
| HUBSPOT INC                                                  | 0.00 HUBS         |
| BPCE SA FRN 23/10/2029                                       | 0.00 BBG01Q9SZZN9 |
| COOPERATIEVE RABOBAN F2V 24/02/20272 1.106%<br>24/02/2027    | 0.00 BBG00Z9CK2Z1 |
| NESTLE HOLDINGS INC 4.0% 24/SEP/2048                         | 0.00              |
| JPM. CHASE F2F 22/9/2027                                     | 0.00 BBG012JHT0R5 |
| FRENCH REPUBLIC GO 2.75% 25/10/2027                          | 0.00 BBG003BXJGD8 |
| INTL. FIN. FACILIT 1.00% 21/4/20264/2026 USD1000 34 REGS     | 0.00 BBG010168MY9 |
| JAPAN GOV. FIVE YE 0.20% 20/12/2027                          | 0.00 BBG01F8ZDWD0 |
| GEN. MILLS 3.65% 23/10/2030                                  | 0.00              |
| BOOKING HLDGS. 3.50% 1/3/2029                                | 0.00              |
| COMCAST 3.45% 2/1/2050                                       | 0.00              |
| ROCHE HLDGS. 5.489% 13/11/2030                               | 0.00              |
| US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026         | 0.00 BBG01JZY4CV9 |
| US. TSY. NOTE/BON 4.375% 15/7/2027/2027 USD1000 AQ-<br>2027  | 0.00 BBG01NMSDGQ4 |
| GLOBAL PAYMENTS INC                                          | 0.00 GPN          |
| ROCHE HLDGS. 2.607% 13/12/20511000 144A                      | 0.00              |
| US. TSY. NOTE/BON 4.875% 31/5/2026/2026 USD1000 BC-<br>2026  | 0.00 BBG01N1MHZ66 |
| FUT 06 JUN 25 EURX EUR-BOBL                                  | 0.00 OEM5         |
| US TREASURY N/B 4.62% 30/JUN/2026                            | 0.00 BBG01NG25TY0 |
| KINDER MORGAN 5.05% 15/02/2046                               | 0.00              |
| US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS<br>05/41  | 0.00 BBG0112HZJJ6 |
| VISTRA ZERO OPERATING COMPANY TERM LOAN 30/04/2031           | 0.00 BBG01LV8JD29 |
| US. TSY. NOTE/BON 4.375% 31/07/2026                          | 0.00 BBG01NWT5V32 |
| COMMERZBANK F2V 05/12/203000 956                             | 0.00 BBG00V4SLB25 |
| THE HERSHEY COMPANY                                          | 0.00 HSY          |
| US. TSY. NOTE/BON 4.625% 28/02/2026/2026 USD1000 AY-<br>2026 | 0.00 BBG01LNVJ702 |
| DAIKIN INDUSTRIES                                            | 0.00 6367         |
| ROYAL BANK OF CANA 1.05% 14/09/2026026 USD1000               | 0.00 BBG012F4D6M7 |
| SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS            | 0.00 BBG00T1L2F20 |
| EXTRA SPACE STORAGE INC                                      | 0.00 EXR          |
| DENSO CORP NPV                                               | 0.00 6902         |
| FISERV INC 4.50% 24/5/2031                                   | 0.00              |
| CIGNA 5.60% 15/02/2054                                       | 0.00              |
| US. TSY. NOTE/BOND 3.75% 15/08/20272027 USD1000 AR-<br>2027  | 0.00 BBG01P1YBK73 |

|                                                       |                   |
|-------------------------------------------------------|-------------------|
| JAPAN GOV. TEN YEA 0.10% 20-SEP-28                    | 0.00 BBG00M50VVM8 |
| MIDAMERICAN ENERGY 5.30% 01/02/20552055               | 0.00              |
| STATE STREET CORP USD                                 | 0.00 STT          |
| SPAIN GOV. BD. 2.90% 31/10/2046                       | 0.00 BBG00CDYPK66 |
| ERAC USA FIN. 4.50% 15/02/2045                        | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20/09/2030                   | 0.00 BBG00XQ3ZS39 |
| DNB BANK ASA                                          | 0.00 DNB          |
| DEUTSCHE BANK F2F 22/12/2028                          | 0.00 BBG00Z826413 |
| SAN JOSE FINC. AU 4.662% 1/5/2037                     | 0.00              |
| NATIONAL RURAL UTILS COOP 4.15% 4.15% 15/DEC/2032     | 0.00              |
| JOHN DEERE CAP. 3.45% 16/07/2032                      | 0.00 BBG01NPKH9J8 |
| CARGILL 2.125% 10/11/2031                             | 0.00              |
| JAPAN GOVERNMENT T 0.10% 20/03/2031                   | 0.00 BBG00ZVYV785 |
| GEORGETOWN UNIVER 2.943% 01/04/2050000 2020A          | 0.00              |
| AERCAP IRELAND CAP 3.00% 29/10/2028                   | 0.00              |
| CONSERVATION A NO 3.474% 15/12/202915/12/2029 USD     | 0.00              |
| 2019                                                  |                   |
| JAPAN GOVERNMENT T 0.10% 20/06/2031                   | 0.00 BBG011N6P8V8 |
| SOUTHERN NATURAL G 4.80% 15/03/204747 USD2000 144A    | 0.00              |
| BANCO NACIONAL DE CO F2V 11/08/2031144A 2.72%         | 0.00 BBG011Y6R782 |
| 11/08/2031                                            |                   |
| OMERS FINANCE TRUS 3.50% 19/04/2032                   | 0.00 BBG016JB9M48 |
| FRENCH REPUBLIC GO 3.50% 25/11/2033                   | 0.00 BBG01JLBWJ20 |
| JAPAN GOV. FIVE YE 0.10% 20/03/2028                   | 0.00 BBG01GN50MT6 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP     | 0.00 *            |
| PARIBAS                                               |                   |
| BROWN BROWN INC                                       | 0.00 BRO          |
| PIEDMONT NATURAL G 3.35% 1/6/2050                     | 0.00              |
| NEXTERA ENERGY OPE 7.25% 15/01/2029                   | 0.00              |
| NEW ZEALAND GOV. B 1.50% 15/5/2031                    | 0.00 BBG00Q88RPF5 |
| SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027     | 0.00 BBG01C6V5LX9 |
| METROPOLITAN LIFE 3.45% 12/18/2026                    | 0.00 BBG00FJ38ZZ5 |
| INVITATION HOMES O 4.15% 15/04/2032                   | 0.00              |
| AMERICA MOVIL SAB 2.875% 07/05/2030USD1000            | 0.00              |
| JAPAN GOV. TEN YEA 0.20% 20/09/2032                   | 0.00 BBG019XJWLV5 |
| CALIFORNIA HEALTH 4.19% 1/6/2037                      | 0.00              |
| NOKIA OYJ                                             | 0.00 NOKIA        |
| INTESA SANPAOLO 7.80% 28/11/2053                      | 0.00 BBG01K8D3RC1 |
| ENEL FIN. INTL. 4.25% 15/6/2025                       | 0.00              |
| WESTERN MIDSTREAM 5.25% 01/02/2050                    | 0.00              |
| HSBC HLDGS. F2F 23/5/2033                             | 0.00 BBG01GNG57P4 |
| PPG INDUSTRIES INC                                    | 0.00 PPG          |
| GS. BANK USA/NEW YOR F2F 21/05/2027                   | 0.00 BBG01MW48365 |
| CBOE GLOBAL MARKET                                    | 0.00 CBOE         |
| SUMITOMO CORP JPY                                     | 0.00 8053         |
| JAPAN GOV. TEN YEA 0.10% 20/12/2029                   | 0.00 BBG00R9SKRD3 |
| SUNRUN NEPTUNE ISSUER 2024 1A A 6.27% 01/02/2055NT CL | 0.00 *            |
| 6.27% 01/02/2055                                      |                   |
| ONEOK INC 6.05% 1/9/2033                              | 0.00              |
| DS SMITH 4.50% 27/07/2030                             | 0.00              |
| FIVE CORNERS FNDG. 2.85% 15/5/20300 USD100000 144A    | 0.00              |
| WP CAREY 5.375% 30/06/2034                            | 0.00              |
| DSV FIN. 3.25% 06/11/2030                             | 0.00              |
| MS. F2F 16/01/2030000 I                               | 0.00 BBG01LOQPNV2 |
| PLENTI AUTO ABS 2025-1 1 A FRN 12/08/2033A            | 0.00 BBG01RR2MGK3 |
| DEXCOM INC                                            | 0.00 DXCM         |
| AMERICAN WATER CAP 5.25% 3/1/2035                     | 0.00              |
| NORDSON 5.60% 15/09/2028                              | 0.00              |
| JAPAN GOV. TEN YEA 0.50% 20/12/2032                   | 0.00 BBG01C7BG306 |
| NOK CORP                                              | 0.00 7240         |
| JAPAN GOVERNMENT 0.005% 20/09/2026                    | 0.00 BBG012YR15V0 |
| CANON INC                                             | 0.00 7751         |

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|----------------------------------------------------|-------------------|
| CENTURY PLAZA TOWERS 201 CPT A 2.865% 13-11-2039   | 0.00 *            |
| SYSCO 2.40% 15/02/2030                             | 0.00              |
| UNITED STATES TRE 4.625% 15/06/2027                | 0.00 BBG01N75PT80 |
| PPL ELEC. UTILITIE 4.15% 15/06/2048048 USD         | 0.00              |
| AUSTRALIA & NEW ZEAL F2V 03/02/2033/02/2033        | 0.00 BBG01DMR0G82 |
| EUR100000                                          |                   |
| BAYER AG                                           | 0.00 BAYN         |
| ZF FINANCE GMBH 3.75% 21/09/20280000 2             | 0.00              |
| DAVITA INC                                         | 0.00 DVA          |
| NBN 4.125% 15/3/2029                               | 0.00              |
| ZIMMER BIOMET HLD 3.518% 15/12/2032                | 0.00              |
| BANK OF AMERICA F2F 11/03/2032                     | 0.00 BBG00ZKWS2Y7 |
| US. TSY. NOTE/BOND 4.50% 15/04/2027                | 0.00 BBG01M9L5M64 |
| DOLLAR GENERAL                                     | 0.00 DG           |
| DNB BANK F2F 19/7/2028                             | 0.00 BBG01HDR0C19 |
| KBC GROUP NV F2V 17/04/2035                        | 0.00 BBG01KYKDRF2 |
| JAPAN GOV. FIVE YE 0.10% 20/09/2027                | 0.00 BBG01B1HVJ63 |
| NOVARTIS CAP. 4.00% 18/09/2031                     | 0.00              |
| SOCIETE GENERALE 4.00% 16/11/2027                  | 0.00 BBG01BFYRWY6 |
| DEUTSCHE BANK 4.00% 29/11/2027                     | 0.00 BBG01BN1RMK6 |
| US TREASURY N/B 4.12% 31/MAR/2029                  | 0.00 BBG01M44ZQJ1 |
| KBC GRP. F2V 25/4/2033                             | 0.00 BBG01CCTYP75 |
| MICROCHIP TECHNOLOGY INC                           | 0.00 MCHP         |
| US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS | 0.00 BBG010SWJ9R8 |
| 05/51                                              |                   |
| COLOMBIAN TES 9.25% 28/05/2042500000 B             | 0.00 BBG014JC5VB7 |
| ALLIANZ F2F 7/9/2038                               | 0.00 BBG019FZF2M0 |
| BANCO BILBAO VIZCAYA F2V 08/02/2036                | 0.00 BBG01L8VXZJ1 |
| SOCIETE GENERALE F2F 6/12/2030                     | 0.00 BBG01BVNLK92 |
| WERFEN SA/SPAIN 4.25% 03/05/2030                   | 0.00              |
| PROLOGIS INTERNATI 3.70% 07/10/2034                | 0.00              |
| INTESA SANPAOLO 7.20% 28/11/2033                   | 0.00 BBG01K8D3R68 |
| US. TSY. NOTE/BON 4.625% 15/11/2044/2044 USD1000   | 0.00 BBG01QVTC1Y0 |
| BOND 11/44                                         |                   |
| P3 GRP. SARL 4.625% 13/02/2030                     | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20/06/2030                | 0.00 BBG00VTXFCM9 |
| TERNA RETE ELETTRICA NAZIONALE                     | 0.00 TRN          |
| COCA-COLA EUROPACIFIC PARTNERS                     | 0.00 CCEP         |
| MARUBENI CORPORATION                               | 0.00 8002         |
| DEMETER INVESTMENTS F2F 8/15/2050                  | 0.00 BBG00BD91P31 |
| ADIF ALTA VELOCIDA 3.50% 30/07/20290000 REGS       | 0.00 BBG01B2D4062 |
| TRACTOR SUPPLY COMPANY                             | 0.00 TSCO         |
| ENGIE SA 5.125% 31/12/2049 5.125% 31/12/2049       | 0.00 BBG01N66TXR5 |
| MOTABILITY OPERAT 3.625% 24/07/2029                | 0.00              |
| BAXTER INTL. 1.915% 1/2/2027USD1000                | 0.00              |
| MS. F2F 21/03/2030                                 | 0.00 BBG01M2DMW95 |
| CITIGROUP F2F 22/9/2028                            | 0.00 BBG019PBTRD2 |
| AEP TEXAS 5.40% 01/06/2033                         | 0.00              |
| LENDLEASE GRP.                                     | 0.00 LLC          |
| ALEXANDRIA REAL ES 5.50% 01/10/20355               | 0.00              |
| RYMAN HOSPITALITY PROPERTIES INC                   | 0.00 RHP          |
| ROBLOX CORPORATION COM CL A ORD SHS                | 0.00 RBLX         |
| BANK OF IRELAND GRP. F2F 4/7/2031                  | 0.00 BBG01H74XHL8 |
| ILLINOIS TOOL WORK 3.25% 17/05/2028                | 0.00              |
| SANTANDER UK GROUP H F2F 15/04/203131              | 0.00 BBG01RP23FC7 |
| WESTPAC BANKING F2V 23/11/20312031 USD2000         | 0.00 BBG00F9Q04B8 |
| ELECTRICITE DE FRANCE SA F2V PERP                  | 0.00 FR001400SMT6 |
| LOGICOR FINANCING 4.25% 18/07/2029                 | 0.00              |
| SOMPO HOLDINGS INC NPV                             | 0.00 8630         |
| CNH INDL. CAP. 5.50% 12/01/2029                    | 0.00              |
| CALIFORNIA BUYER 5.625% 15/02/2032                 | 0.00              |
| MIZUHO FINL. GRP. F2F 27/08/2030                   | 0.00 BBG01PDFP8H2 |
| SYNOPSYS 5.70% 01/04/2055                          | 0.00              |
| NORFOLK SOUTHERN 2.30% 15/5/2031000                | 0.00              |
| FLUVIUS SYSTEM OP 3.875% 09/05/2033                | 0.00              |

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| US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027      | 0.00 BBG00YPGC516 |
| MICHELIN CGDE                                                | 0.00 ML           |
| NATWEST GRP. F2F 05/08/2031                                  | 0.00 BBG01P0TQFX1 |
| LLOYDS BANKING GROUP F2F 14/05/2032                          | 0.00 BBG01MRQ6836 |
| BRITISH TELECOMS. 3.875% 20/01/2034                          | 0.00              |
| JAPAN GOV. TEN YEA 0.80% 20/09/2033                          | 0.00 BBG01JLYS2P7 |
| DOW INC                                                      | 0.00 DOW          |
| COMMERZBANK F2F 16/07/2032                                   | 0.00 BBG01NPJ5HS6 |
| ZF FINANCE GMBH 2.25% 03/05/2028000 5                        | 0.00              |
| LINDE PLC 3.625% 12/6/2034                                   | 0.00              |
| UBS GRP. UBS GRP. F2V PERP                                   | 0.00 BBG01K2K39H6 |
| KON. PHILIPS 3.75% 31/05/2032                                | 0.00              |
| SWEDBANK F2V 23/08/203200                                    | 0.00 BBG0196B5T36 |
| MASTERCARD 1.90% 15/03/2031D2000                             | 0.00              |
| TOPAZ SOLAR FARMS 5.75% 30/9/2039                            | 0.00              |
| CITIGROUP FRN 14/05/2028                                     | 0.00 BBG01MRQ6TS3 |
| BANK OF IRELAND GRP. F2V 06/12/2032                          | 0.00 BBG019FNYQW2 |
| LSEG NETHERLANDS 2.75% 20/09/2027                            | 0.00              |
| FMC 5.65% 18/05/2033                                         | 0.00              |
| CESKA SPORITELNA AS 4.57% -FR SNR NPF EMTN 03/07/31          | 0.00 BBG01NHZ3Z74 |
| FRENCH REPUBLIC GO 0.75% 25/11/2028                          | 0.00 BBG00L2L4LC0 |
| METRO FINANCE 2024-1 TRUST 1 A FRN 17/09/2030                | 0.00 *            |
| JEFFERIES F2F 06/02/2028                                     | 0.00 BBG01S1QW271 |
| HIGHLAND HLDGS. S 2.875% 19/11/2027                          | 0.00              |
| CREDIT AGRICOLE SA F2F 26/01/2029                            | 0.00 BBG01PVYR5D9 |
| AMERICAN MEDICAL S 3.50% 08/03/2032                          | 0.00              |
| SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS            | 0.00              |
| ILLINOIS TOOL WOR 3.375% 17/05/2032                          | 0.00              |
| STANDARD CHARTERED FRN 17/03/2033                            | 0.00 BBG01SRLH1F4 |
| LOGICOR FINC. SAR 1.625% 17/1/2030                           | 0.00              |
| SK HYNIX INC 2.375% 19/1/2031                                | 0.00 BBG00YRXT430 |
| LANSFORSAKRINGAR B 3.25% 22/01/2030000                       | 0.00 BBG01RRLF6W8 |
| BPCE SA F2F 20/01/2034                                       | 0.00 BBG01RQRK8C8 |
| FRENCH REPUBLIC GO 0.00% 25/11/2031                          | 0.00 BBG00ZX8D502 |
| ROYAL BANK OF CANADA F2F 2/8/2030                            | 0.00 BBG01NSGHBV5 |
| TORONTO-DOMINION 5.423% 10/7/2026D1                          | 0.00 BBG01HBHTN27 |
| BARCLAYS PLC F2F 13/9/2034                                   | 0.00 BBG01J6KH533 |
| LENNAR CORPORATION CLASS A                                   | 0.00 LEN          |
| AXA 3.375% 31/05/2034                                        | 0.00              |
| UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026           | 0.00 BBG00ZQYRW45 |
| US. TSY. NOTE/BON 2.875% 15/08/2028                          | 0.00 BBG00LLX73Q5 |
| JAPAN GOV. TEN YEA 0.50% 20/03/2033                          | 0.00 BBG01G4JTT57 |
| COOPERATIEVE RABOB 5.25% 14/09/2027                          | 0.00 BBG003C49BS7 |
| VONOVIA SE 1.375% 28/01/2026                                 | 0.00              |
| ABN AMRO BANK 3.00% 25/02/2031                               | 0.00 BBG01SCCGK14 |
| ITALY BUONI POLIEN 5.25% 01/11/2029                          | 0.00 BBG00006VF43 |
| TENNET HOLDING BV TENNET HOLDING BV F2V PERP                 | 0.00 BBG00W2P1474 |
| VIER GAS TRANSPOR 3.375% 11/11/2031                          | 0.00              |
| DIGITALBRIDGE GROU COM                                       | 0.00 DBRG         |
| FRENCH REPUBLIC GO 1.25% 5/25/2034                           | 0.00 BBG00JWSYW58 |
| MERCK 4.15% 18/5/2043                                        | 0.00 BBG004KF12F3 |
| EXPERIAN FIN. 3.51% 15/12/2033                               | 0.00              |
| ABN AMRO BANK NV 3.00% 01/10/2031                            | 0.00 BBG01Q05NKD5 |
| CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000          | 0.00 BBG011FH0G42 |
| BELFIUS BANK 3.375% 20/02/2031                               | 0.00 BBG01QS9Z315 |
| ORANGE SA                                                    | 0.00 ORA          |
| GS. GRP. F2F 22/04/2032                                      | 0.00 BBG0103W7CL7 |
| SUNNOVA HELIOS XII ISSUER B A 5.30% 22/08/2050.3% 22/08/2050 | 0.00 BBG01HWQ5Y35 |
| SOUTHERN CALIFORNI 2.75% 01/02/2032                          | 0.00              |
| UK. GILT 1.25% 22/07/2027                                    | 0.00 BBG00G5GVKZ6 |

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| DEUTSCHE BANK DEUTSCHE BANK F2V PERP                     | 0.00 BBG01T1WMQ01 |
| FRENCH REPUBLIC GO 2.50% 24/9/2026                       | 0.00 BBG01F73XCB6 |
| SEALED AIR 1.573% 15/10/2026D2000                        | 0.00              |
| KEYSIGHT TECHNOLOGCOM USD                                | 0.00 KEYS         |
| BARCLAYS PLC 6.36% 31/JAN/2031                           | 0.00 BBG01C74B986 |
| BANKINTER F2F 04/02/2033                                 | 0.00 BBG01S16KV47 |
| BANCO SANTANDER 6.921% 08/08/2033                        | 0.00 BBG01HQ2KY29 |
| MATHER FOUNDATION 2.675% 1/10/20310 2021                 | 0.00              |
| IBERDROLA INTL. IBERDROLA INTL. F2V PERPUR100000 REGS    | 0.00 BBG00XYGFDD5 |
| US. TSY. NOTE/BON 2.875% 31/07/2025                      | 0.00 BBG00LGM83N7 |
| NY STATE ELECTRIC & GAS 2.15% 01/OCT/2031                | 0.00              |
| IDOL 2023-1 TST. 1 A FRN 17/11/2053                      | 0.00 *            |
| CANADIAN IMPERIAL 6.092% 03/10/20333                     | 0.00              |
| PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000      | 0.00              |
| 144A                                                     |                   |
| LOGICOR FINC. SARL 1.50% 13/07/2026EUR100000 10          | 0.00              |
| COMMONWEALTH EDISO 2.75% 01/09/2051000 131               | 0.00              |
| TELEFONICA EMISIO 3.724% 23/01/2034                      | 0.00              |
| BANK OF AMERICA F2F 25/4/2028                            | 0.00 BBG00KNKJFQ3 |
| KREDITANSTALT FUE 2.625% 10/01/2034                      | 0.00 BBG01KV332R6 |
| FRENCH REPUBLIC GO 2.50% 24/09/2027                      | 0.00 BBG01L00KQH3 |
| DASSAULT SYSTEMES SE                                     | 0.00 DSY          |
| PRUDENTIAL PLC F2V 03/11/2033                            | 0.00 BBG0135F0N11 |
| MARKEL CORPORATION                                       | 0.00 MKL          |
| NATWEST GRP. NATWEST GRP. F2V PERP                       | 0.00 BBG01MRQV4J0 |
| BNP PARIBAS F2F 5/12/20347 5.894% 05/12/2034             | 0.00 BBG01KC2QKW8 |
| CREDIT AGRICOLE ASSU F2V 29/01/2048                      | 0.00 BBG00JRNHLS3 |
| COCA COLA HBC AG ORD                                     | 0.00 CCH          |
| SANTANDER UK GROUP H F2F 15/3/2032/03/2032 USD1000       | 0.00 BBG00ZKWPVB1 |
| TARGA RES. 6.125% 15/05/2055                             | 0.00              |
| VERIZON COMMUNICA 3.875% 01/03/2052                      | 0.00              |
| AIB GRP. F2F 17/11/2027                                  | 0.00 BBG010Z1BRT4 |
| FRENCH REPUBLIC GO 0.00% 25/11/2030                      | 0.00 BBG00V5LGJ46 |
| SWISS LIFE HOLDING AG                                    | 0.00 SLHN         |
| US TREASURY N/B 3.62% 15/FEB/2053                        | 0.00 BBG01DVKBH56 |
| SANTANDER UK GRP. HL F2F 10/1/2029                       | 0.00 BBG01C6YPRX8 |
| SOLVAY FIN. AMERIC 5.85% 04/06/2034                      | 0.00              |
| NEDERLANDSE GASUN 3.875% 29/04/2044EUR100000 REGS        | 0.00              |
| FRENCH REPUBLIC GO 0.50% 25/05/2026                      | 0.00 BBG00CBYWJP2 |
| AEON CO LTD                                              | 0.00 8267         |
| REDZED TRUST SERIES 2024-3 3 A1L FRN 09/03/20560000 A-1- | 0.00 BBG01Q2JR6M0 |
| L                                                        |                   |
| STEDIN HLDG. STEDIN HLDG. F2V PERP                       | 0.00 BBG00ZRZSVM2 |
| HMC CAPITAL LTD                                          | 0.00 HMC          |
| JAPAN GOV. TEN YEA 0.10% 20/12/2028                      | 0.00 BBG00N0PTY25 |
| ITALY BUONI POLIEN 6.00% 01/05/2031                      | 0.00 BBG00001RQ45 |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-29                       | 0.00 BBG00PMFP0M4 |
| US. TSY. NOTE/BOND 2.00% 15/11/2026                      | 0.00 BBG00F5RQC97 |
| US. TSY. NOTE/BOND 2.75% 15/02/2028                      | 0.00 BBG00JXPJX94 |
| EPH FINC. INTL. 5.875% 30/11/202930/11/29 EUR100000 2    | 0.00              |
| BNP PARIBAS F2V 24/5/2031                                | 0.00 BBG01135H002 |
| TENNET HLDG. 1.375% 26/6/2029                            | 0.00              |
| PANASONIC HOLDINGS CORP                                  | 0.00 6752         |
| STARBUCKS 4.45% 15-AUG-49                                | 0.00              |
| BPCE F2F 06/10/2026MTN 06/10/2026 USD250000              | 0.00 BBG00XP23234 |
| AMEREN CORP                                              | 0.00 AEE          |
| BANCO BILBAO VIZCAYA F2V 13/03/2035                      | 0.00 BBG01LTXKLX3 |
| AMERICAN INTL. GR 5.125% 27/3/2033/03/2033 USD1000       | 0.00              |
| SIEMENS FINANCIER 3.625% 22/2/2044                       | 0.00              |
| BANCO BILBAO VIZC 5.381% 13/03/2029029                   | 0.00 BBG01LTXKLM5 |

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| BARCLAYS PLC F2F 13/9/2027                           | 0.00 BBG01J6KH490 |
| HSBC HLDGS. F2F 11/8/2028                            | 0.00 BBG0192W25X6 |
| US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000        | 0.00 BBG01773LFG5 |
| BONDS 05/52                                          |                   |
| LG ENERGY SOLUTION 5.75% 25/9/2028                   | 0.00 BBG01J3JJ5W5 |
| HSBC HLDGS. F2F 17/05/2028                           | 0.00 BBG01MRYDG24 |
| BANCO SANTANDER F2V 14/03/2030USD1000                | 0.00 BBG01LXBPPM4 |
| BANQUE FEDERATIVE 5.896% 13/7/2026                   | 0.00 BBG01HBF5WM0 |
| ONE GAS 5.10% 01/04/2029                             | 0.00              |
| EXPEDIA GROUP INC                                    | 0.00 EXPE         |
| AIB GRP. F2F 14/10/20260000                          | 0.00 BBG019Z0L4W3 |
| FRENCH REPUBLIC GO 0.50% 25/05/2029                  | 0.00 BBG00NHTJJH7 |
| POWER FIN. 1.841% 21/9/202800000                     | 0.00 BBG012DZYBH2 |
| J.P. MORGAN CHASE COMMERCIAL 609M B FRN 15/10/2033   | 0.00 *            |
| STANDARD CHARTERED P F2V 21/01/202972 5.545%         | 0.00 BBG01RQRX889 |
| 21/01/2029                                           |                   |
| T-MOBILE USA 3.00% 15/02/2041                        | 0.00              |
| REGS GALAXY PIPELINE ASSETS 2.62% 31/MAR/2036        | 0.00              |
| TURKCELL ILETISIM 7.65% 24/01/2032                   | 0.00              |
| SAMPO PLC NPV A                                      | 0.00 SAMPO        |
| VENTURE GLOBAL CALCASIEU 6.25% 15/JAN/2030           | 0.00              |
| US. TSY. NOTE/BOND 3.75% 15/08/2041                  | 0.00 BBG001YK9K10 |
| BANCO SANTANDER 5.294% 18/08/20277                   | 0.00 BBG019586YP8 |
| AUSTRALIAN GOV. 3.00% 21/11/2033                     | 0.00 BBG016PT8FM8 |
| BNP PARIBAS F2F 09/01/20308 5.176% 09/01/2030        | 0.00 BBG01KV1M8N0 |
| N/WIDE. B/SOC. 4.85% 27/7/20274.85% 27/07/2027       | 0.00 BBG018WYFD24 |
| DANSKE BANK F2V 22/9/202626                          | 0.00 BBG01JFWCFQ5 |
| LIFESTYLE COMMUNITIES                                | 0.00 LIC          |
| KOREA HOUSING FIN 4.625% 24/02/2028                  | 0.00 BBG01F8ZJPL0 |
| US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS  | 0.00 BBG01GJ2QXX1 |
| 05/53                                                |                   |
| US. TSY. NOTE/BOND 2.25% 31/03/2026                  | 0.00 BBG00NPJ0VX5 |
| CNP ASSURANCES SAC 1.25% 27/1/2029                   | 0.00              |
| SOCIETE GENERALE 5.25% 19/02/20278 5.25% 19/02/2027  | 0.00 BBG01QRZ72H4 |
| US TREASURY N/B 3.25% 30/JUN/2029                    | 0.00 BBG018FYVSD0 |
| VOLKSWAGEN AG                                        | 0.00 VOW3         |
| WESTERN MIDSTREAM 4.05% 01/02/2030                   | 0.00              |
| NATWEST MARKETS P 5.022% 21/03/2030                  | 0.00 BBG01SX42L12 |
| JOHN DEERE CAP. 4.95% 14/7/202807/2028               | 0.00 BBG01HDK4604 |
| LPL HLDGS. 6.75% 17/11/2028000                       | 0.00              |
| AT&T INC 4.25% 1/6/2043                              | 0.00              |
| P3 GRP. SARL 1.625% 26/01/2029000 2                  | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-28                   | 0.00 BBG00LBYTLY1 |
| AMAZON CONSERVATI 6.034% 16/01/2042                  | 0.00              |
| AUSTRALIA & NEW ZE 4.40% 19/5/202619/05/2026         | 0.00 BBG00CW8P0B0 |
| ING GROEP F2F 3/25/2036                              | 0.00 BBG01SX25XK6 |
| US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025 | 0.00 BBG00Y911FP1 |
| US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS | 0.00 BBG00Y60QQQ4 |
| 11/40                                                |                   |
| BNP PARIBAS F2F 09/06/2026                           | 0.00 BBG00V76J232 |
| PUMA SERIES 2024-1 1 A FRN 23/09/2055                | 0.00 *            |
| LLOYDS BANKING GRP. VAR 31/08/2033                   | 0.00 BBG01J1HK577 |
| DE VOLKSBANK NV 0.37% 03/MAR/2028                    | 0.00              |
| STANDARD CHARTERED F2V 15/10/2030                    | 0.00 BBG01Q6RT3B5 |
| AGENCE FRANCAISE D 4.00% 15/06/2027                  | 0.00 BBG01PH7YYW2 |
| GALAXY PIPELINE AS 2.94% 30/09/2040                  | 0.00              |
| ENBW ENERGIE BADEN-WUERTTEMBERG 1.375% 31/8/2081     | 0.00 BBG0129068Q2 |
| MURATA MANUFACTURING CO                              | 0.00 6981         |
| US. TSY. NOTE/BON 2.875% 15/05/2028                  | 0.00 BBG00KTN6SD1 |
| HOLCIM FIN. LUXEMB 0.50% 23/4/2031                   | 0.00              |
| GS. GRP. F2F 23/7/2035                               | 0.00 BBG01NT13NC7 |

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| COMMONWEALTH BANK OF FRN 14/03/2046                           | 0.00 BBG01SPCD008 |
| JAPAN GOV. TWENTY 2.10% 20/12/2026                            | 0.00 BBG00002Y2W7 |
| DTE ELECTRIC CO 3.95% 01/MAR/2049                             | 0.00              |
| HANNON ARMSTRONG 6.375% 01/07/2034                            | 0.00              |
| ATHORA HOLDING LT 6.625% 16/6/2028                            | 0.00              |
| ERP OPERATING 4.15% 1/12/20282028 USD                         | 0.00              |
| KIMCO REALTY OP 2.70% 01/10/2030                              | 0.00              |
| GPS BLUE FINC. DA 5.645% 9/11/204144A                         | 0.00              |
| JAPAN GOV. TEN YEA 0.40% 20/9/2025                            | 0.00 BBG009XWDGY6 |
| OMERS FIN. TST. 4.00% 19/4/2052052                            | 0.00              |
| ALLIANZ F2V 03/09/2054                                        | 0.00 BBG01PH47W35 |
| US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND<br>08/52     | 0.00 BBG01920Z8R1 |
| US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-<br>2029   | 0.00 BBG016Z970Z1 |
| AIA GROUP LTD F2V 09/09/20330                                 | 0.00 BBG012CDTFQ9 |
| APTIV PLC / APTIV 4.65% 13/09/2029                            | 0.00              |
| UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND<br>08/41 | 0.00 BBG01248GVN1 |
| COMCAST CORP 4.65% 15/02/2033                                 | 0.00              |
| US. TSY. NOTE/BON 3.125% 31/08/2029                           | 0.00 BBG01994SXY1 |
| Income Due - DKK                                              | 0.00 *            |
| WARNERMEDIA HLDGS 5.141% 15/3/2052                            | 0.00              |
| UTD. O/SEAS. BANK F2V 07/10/20322                             | 0.00 BBG016GGGKL7 |
| UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS           | 0.00 BBG00YB6WB63 |
| DOVER CORPORATION COM                                         | 0.00 DOV          |
| DOW CHEM. 6.90% 15/5/2053                                     | 0.00              |
| NEXI SPA 0.00% 24/02/2028                                     | 0.00 BBG00Z9BB6D8 |
| FRENCH REPUBLIC GO 2.00% 25/11/2032                           | 0.00 BBG018M87F71 |
| TAKEDA PHARM. 5.80% 5/7/2064                                  | 0.00              |
| FISERV 5.15% 15/03/2027                                       | 0.00              |
| CMS ENERGY FRN 01/06/2055                                     | 0.00 BBG01SCGYBZ8 |
| INVINCIBLE INVESTMENT CORP REIT                               | 0.00 8963         |
| LINCOLN NATL. 5.852% 15/3/2034                                | 0.00              |
| WR BERKLEY ORD SHS                                            | 0.00 WRB          |
| FRANCE GOV. BD. 1.00% 25/11/2025                              | 0.00 BBG009XNX186 |
| DAIMLER TRUCK HOLDING AG                                      | 0.00 DTG          |
| NIPPON STEEL CORPORATION                                      | 0.00 5401         |
| UPJOHN FIN. 1.908% 23/06/2032                                 | 0.00              |
| HEALTH CARE SERV. 2.20% 01/06/2030SD1000 144A                 | 0.00              |
| HAT HOLDINGS I LL 3.375% 15/06/2026                           | 0.00              |
| COLGATE-PALMOLIVE 0.30% 10/11/20290000                        | 0.00              |
| LLOYDS BANKING GRP. F2F 21/09/2031                            | 0.00 BBG01JFGTN94 |
| NBN 7.625% 22/04/2025                                         | 0.00 BBG0000Q1TC3 |
| ESSENTIAL PROPERTIES REALTY TRUST INC                         | 0.00 EPRT         |
| NUTRIEN LTD COM NPV                                           | 0.00 NTR          |
| INM COLONIAL SOCIM EUR                                        | 0.00 COL          |
| US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND<br>02/52    | 0.00 BBG0152KFHS6 |
| ENEL FIN. INTL. 4.25% 15/6/20256/2025                         | 0.00              |
| AGILENT TECHS. 4.75% 09/09/2034                               | 0.00              |
| CAPGEMINI SA                                                  | 0.00 CAP          |
| HEXAGON AB                                                    | 0.00 HEXAB        |
| BARCLAYS FRN 25/02/2029                                       | 0.00 BBG01SCY4WT3 |
| FRENCH REPUBLIC GO 5.75% 25/10/2032                           | 0.00 BBG000029BN5 |
| US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41              | 0.00 BBG013GKSF15 |
| FORD MOTOR CREDIT 4.125% 17/08/2027                           | 0.00              |
| BAYERISCHE MOTOREN WERKE AG                                   | 0.00 BMW          |
| DOLLAR TREE INC                                               | 0.00 DLTR         |
| FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026               | 0.00              |
| DUKE ENERGY PROGRESS LLC 4.0% 01/APR/2052                     | 0.00              |
| QBE INSURANCE GROUP LTD                                       | 0.00 QBE          |
| JAPAN GOV. TEN YEA 1.10% 20/6/2034                            | 0.00 BBG01NLC7LN9 |
| SKANDINAVISKA ENSKIL SEK                                      | 0.00 SEBA         |

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| US. TSY. NOTE/BON 2.375% 15/11/2049                      | 0.00 BBG00QQDDTN2 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2031                       | 0.00 BBG012TLH2V9 |
| COMMERZBANK AG NPV                                       | 0.00 CBK          |
| NIPPON BUILDING FUND INC                                 | 0.00 8951         |
| BUONI POLIENNALI D 0.25% 15/03/2028EGS                   | 0.00 BBG00YV3DBZ7 |
| STERIS PLC                                               | 0.00 STE          |
| VESTEDA FIN. 0.75% 18/10/2031EUR1000 7                   | 0.00              |
| VOLVO TSY. 2.625% 20/2/2026                              | 0.00              |
| BUNDESREPUBLIK DEU 0.00% 15/08/2031                      | 0.00 BBG011C5XJ21 |
| FRENCH REPUBLIC GO 0.00% 25/02/2026                      | 0.00 BBG00T4KMNBO |
| THOMSON REUTERS CP COM NPV POST REV SPLIT                | 0.00 TRI          |
| INDONESIA TSY. BD 6.625% 15/02/203400000 FR0100          | 0.00 BBG01HX7PF26 |
| MARKEL GRP. 3.45% 07/05/2052                             | 0.00              |
| DTE ENERGY CO USD                                        | 0.00 DTE          |
| CVS HEALTH 5.875% 1/6/2053                               | 0.00              |
| RWE AG                                                   | 0.00 RWE          |
| BUNDESREPUBLIK DEU 0.25% 15/02/2027                      | 0.00 BBG00FPC24R2 |
| CDW CORP                                                 | 0.00 CDW          |
| RAIFFEISEN BANK INTL F2F 31/05/20302030 EUR100000 REGS   | 0.00 BBG01N12H9D0 |
| SOUTHERN CALIFORNI 5.25% 15/03/2030                      | 0.00              |
| US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51     | 0.00 BBG013BNT784 |
| FORTIS INC                                               | 0.00 FTS          |
| BRASKEM NETHERLAND 7.25% 13/02/2033                      | 0.00              |
| WARNER BROS DISCOVERY INC                                | 0.00 WBD          |
| UK. GILT 4.75% 07/12/2030                                | 0.00 BBG0000BSR86 |
| CARNIVAL CORP USD                                        | 0.00 CCL          |
| CINCINNATI FINANCIAL CORP                                | 0.00 CINF         |
| BANCA TRANSILVANIA S F2F 30/09/2030                      | 0.00 BBG01Q06GZ11 |
| LYONDELLBASELL INDUSTRIES                                | 0.00 LYB          |
| LENNOX INTL. 5.50% 15/09/202828 USD2000                  | 0.00              |
| UNIVERSAL MUSIC GROUP NV                                 | 0.00 UMG          |
| CENTERPOINT ENERGY INC                                   | 0.00 CNP          |
| US. TSY. NOTE/BOND 0.25% 30/9/2025                       | 0.00 BBG00XGHX826 |
| MOLINA HEALTHCARE INC                                    | 0.00 MOH          |
| PROVINCE OF ONTARI 4.05% 02/02/2032R DMTN257             | 0.00 BBG01FP4Z4N7 |
| UBS AG LONDON 0.5% 31/MAR/2031                           | 0.00 BBG00ZTG6V28 |
| US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51     | 0.00 BBG00Z4HNFG4 |
| INTERCONTINENTAL H 3.75% 14/8/2025                       | 0.00              |
| MARS 5.20% 01/03/2035                                    | 0.00              |
| HEIMSTADEN BOSTAD 3.875% 05/11/2029                      | 0.00              |
| WILLIAMS COS 5.30% 15/8/2052                             | 0.00              |
| HSBC HOLDINGS PLC F2F 17/08/2029                         | 0.00 BBG01234QLD3 |
| COOPERATIEVE RABOBAN F2V 22/8/20288 4.655%<br>22/08/2028 | 0.00 BBG019616922 |
| UK. GILT 1.625% 22-OCT-28                                | 0.00 BBG00K8738R1 |
| BROADCOM 5.05% 12/7/2029                                 | 0.00              |
| SIMON PROP. GRP. 2.45% 13/09/2029                        | 0.00              |
| HCA 5.90% 01/06/2053                                     | 0.00              |
| US. TSY. NOTE/BON 2.375% 15/05/2027                      | 0.00 BBG00GM9SVD7 |
| JAPAN GOV. TEN YEA 0.60% 20/12/2033                      | 0.00 BBG01KY6LY87 |
| MONDELEZ INTL. 4.625% 03/07/2031                         | 0.00              |
| FRENCH REPUBLIC GO 3.00% 25/5/2033                       | 0.00 BBG01G411SN8 |
| NEXTERA ENERGY CAP. F2V 15/8/2055                        | 0.00 BBG01S4PQS89 |
| JPM. CHASE F2F 23/01/2030                                | 0.00 BBG01L0NTF97 |
| GEBERIT AG-REG                                           | 0.00 GEBN         |
| GELF BOND ISSUER 3.625% 27/11/2031                       | 0.00              |
| PROLOGIS LP 4.70% 01/03/2029                             | 0.00              |
| NEXTERA ENERGY CAP 5.55% 15/3/2054                       | 0.00              |
| JAPAN GOV. TEN YEA 0.80% 20/03/2034                      | 0.00 BBG01M7X1XX0 |
| CORPAY INC COM USD 0.001                                 | 0.00 CPAY         |
| ALBERTSONS COMPANIES INC                                 | 0.00 ACI          |
| COMCAST 0.75% 20/2/2032                                  | 0.00              |

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| MBANK SA F2F 27/09/2030                              | 0.00 BBG01PZQ4BQ0 |
| COX COMMS. 5.45% 01/09/2034                          | 0.00              |
| WILLIAMS COS 4.90% 15/03/20291000                    | 0.00              |
| BUNDESOBLIGATION 0.0% 10/04/2026                     | 0.00 BBG00YRS2DX7 |
| MERCK KGAA                                           | 0.00 MRK          |
| JAPAN GOV. TEN YEA 0.20% 20/06/2032                  | 0.00 BBG018N1C0Y2 |
| XCEL ENERGY 5.50% 15/03/2034                         | 0.00              |
| NSTAR ELEC. 4.95% 15/9/2052                          | 0.00              |
| QPH FIN. PTY 2.30% 29/7/2027                         | 0.00              |
| DANSKE BANK FRN 10/04/2027                           | 0.00 BBG01M8GY3M8 |
| TOLL BROS. FIN. 4.875% 15/3/2027                     | 0.00              |
| BRISTOL-MYERS SQUI 4.25% 26/10/2049                  | 0.00              |
| ORIENTAL LAND CO LTD                                 | 0.00 4661         |
| EVERSOURCE ENERGY COM                                | 0.00 ES           |
| ITALY BUONI POLIEN 5.00% 01/08/2034                  | 0.00 BBG00002VSW3 |
| VOLVO TSY. 3.125% 08/09/2026                         | 0.00              |
| JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028                | 0.00 BBG01K4MTZD8 |
| ROBINHOOD MARKETS INC                                | 0.00 HOOD         |
| FORD MOTOR CREDIT 4.00% 13/11/2030                   | 0.00              |
| NATL. AUSTRALIA BANK F2F 03/08/2032                  | 0.00 BBG018YQ0WWO |
| US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100        | 0.00 BBG000DPPPT5 |
| FRENCH REPUBLIC GO 0.75% 25/2/2028                   | 0.00 BBG017G2FBM6 |
| BIOGEN INC                                           | 0.00 BIIB         |
| UNION CHIMIQUE UCB SA                                | 0.00 UCB          |
| NOVOZYMES A S                                        | 0.00 NSISB        |
| PROLOGIS INTL. FN 4.375% 01/07/2036                  | 0.00              |
| AGI FIN. PTY FRN 10/7/2030                           | 0.00 BBG01H91FR85 |
| FRENCH REPUBLIC GO 0.00% 25/02/2027                  | 0.00 BBG0104M5X34 |
| ASM INTERNATIONAL NV                                 | 0.00 ASM          |
| CANADIAN PACIFIC R 3.50% 01/05/20505/2050 USD1000    | 0.00              |
| NEWCASTLE GREATER MU FRN 14/02/2029                  | 0.00 BBG01LCC6RV2 |
| FERROVIAL SE EUR0.01                                 | 0.00 FER          |
| SYNCHRONY FINANCIAL                                  | 0.00 SYF          |
| STARWOOD PROP. TST 6.00% 15/04/2030                  | 0.00              |
| BANCO SANTANDER FRN 23/01/2029                       | 0.00 BBG01L0DCV65 |
| MCCORMICK AND COMPANY INC                            | 0.00 MKC          |
| CREDIT AGRICOLE FRN 01/06/2028                       | 0.00 BBG01GS09LY9 |
| SCENTRE GRP. TST. 1 FRN 10/09/2054                   | 0.00 BBG01PKRSPL2 |
| DEUTSCHE BANK NY 3.74% 07/JAN/2033                   | 0.00 BBG014CKB8Q4 |
| JAPAN GOV. TWENTY 1.50% 20/09/2043                   | 0.00 BBG01JRR4WH5 |
| DANSKE BANK F2V 13/4/2027                            | 0.00 BBG01F3K2S67 |
| US. TSY. NOTE/BOND 4.50% 31/12/2031031 USD100 T-2031 | 0.00 BBG01RF3GJX1 |
| T-MOBILE USA 3.50% 11/2/2037                         | 0.00              |
| TYLER TECHNOLOGIES INC                               | 0.00 TYL          |
| INDONESIA TSY. BD. 7.00% 15/09/2030                  | 0.00 BBG00PVLV6S5 |
| UBS AG/AUSTRALIA FRN 24/11/2026                      | 0.00 BBG01K85B467 |
| BANK OF NY MELLON CORP 4.59% 26/JUL/2030             | 0.00 BBG018WN5RF4 |
| UNITED STATES TREA 4.75% 15/11/20432043 USD1000      | 0.00 BBG01K7339S7 |
| BONDS 11/43                                          |                   |
| TRITON BOND TRUST 2024-1 IN 2 A2 FRN 17/05/2056      | 0.00 *            |
| AUSTRALIA & NEW ZEAL FRN 26/02/2031                  | 0.00 BBG00WSMSSW3 |
| IRON MTN INC NEW COM NPV                             | 0.00 IRM          |
| T ROWE PRICE GROUP                                   | 0.00 TROW         |
| INPOST SA                                            | 0.00 INPST        |
| OWENS CORNING 3.95% 15/08/2029                       | 0.00              |
| NORTHERN TRUST CORP                                  | 0.00 NTRS         |
| NBN 4.75% 28/09/2026                                 | 0.00              |
| SBA COMMUNICATIONS COM                               | 0.00 SBAC         |
| US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100          | 0.00 BBG000DPXMD0 |
| DBS BANK FRN 16/08/2027                              | 0.00 BBG01HR2NH86 |
| COOPERATIEVE RABOBAN FRN 22/05/2026                  | 0.00 BBG01GN4PR84 |
| NEWCASTLE GREATER MU FRN 21/01/2030                  | 0.00 BBG01RN5TBP9 |
| CANADIAN IMPERIAL BA FRN 21/04/2026                  | 0.00 BBG01G6ZFW02 |

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|----------------------------------------------------------------------|-------------------|
| KONE CORPORATION NEW                                                 | 0.00 KNEBV        |
| UTD. O/SEAS. BANK SY FRN 16/03/202626                                | 0.00 BBG01FRJ8GR1 |
| AERCAP HOLDINGS NV                                                   | 0.00 AER          |
| INS. AUSTRALIA GRP. FRN 15/06/2045                                   | 0.00 BBG00NJLZDM1 |
| BARCLAYS PLC FRN 20/05/2027                                          | 0.00 BBG010ZN6351 |
| US TREASURY N/B 3.25% 15/MAY/2042                                    | 0.00 BBG017F7D6J3 |
| ETSA UTILITIES FI 4.612% 27/03/2028                                  | 0.00              |
| JOHN DEERE FINL. 4.90% 28/07/2025                                    | 0.00 BBG018WFXVX1 |
| NSW ELECTRICITY NETW FRN 11/03/2055                                  | 0.00 BBG01SD2G0X4 |
| TRITON TST. 2025-1 IN RESPE 1 A2 FRN 12/03/2057UD500000              | 0.00 BBG01SCCSN88 |
| A2                                                                   |                   |
| WEYERHAEUSER CO USD                                                  | 0.00 WY           |
| BUNDESREPUBLIK DEU 0.50% 15/02/2026                                  | 0.00 BBG00BTBTQJ0 |
| AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000                     | 0.00 BBG00BC24DV0 |
| FRENCH REPUBLIC GO 1.25% 25/05/2036                                  | 0.00 BBG00CNNHJC4 |
| VICTORIA POWER NETWO FRN 21/04/2026                                  | 0.00 BBG0100NJX95 |
| METROPOLITAN LIFE GB FRN 01/12/2025                                  | 0.00 BBG00Y7BW7R3 |
| PACCAR FINL. PTY 4.05% 02/06/2025                                    | 0.00              |
| DBNGP FIN. PTY 4.225% 28/05/2025                                     | 0.00              |
| NOMURA REAL EST MA REIT                                              | 0.00 3462         |
| NBN 4.20% 14/04/20274/2027                                           | 0.00              |
| LOEWS CORP                                                           | 0.00 L            |
| US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027              | 0.00 BBG00Y911519 |
| UNIVERSITY OF SYDN 3.75% 28/8/2025                                   | 0.00 BBG009T0WM77 |
| NSW PORTS FINANCE 5.042% 19/09/2031                                  | 0.00              |
| CARVANA CO                                                           | 0.00 CVNA         |
| WOOLWORTHS GRP. 1.85% 20/5/2025                                      | 0.00 BBG00TP4MZ35 |
| VICINITY CENTRES T 2.60% 27/06/2025                                  | 0.00              |
| INCITEC PIVOT 4.30% 18/03/2026                                       | 0.00              |
| TARGA RES. 5.50% 15/02/2035                                          | 0.00              |
| AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000                          | 0.00 BBG00003NDC5 |
| FIRST CITIZENS BCSHS - CL A                                          | 0.00 FCNCA        |
| US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026                      | 0.00 BBG01HQWRRQ5 |
| US. TSY. NOTE/BON 4.125% 31/03/2031/2031 USD1000 J-2031              | 0.00 BBG01M44ZS07 |
| SUNRUN JULIUS ISSUER 2023 2A A1 6.60% 30/01/2059T CL 0.0% 30/01/2059 | 0.00 *            |
| US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027                  | 0.00 BBG01L8YJD28 |
| MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056                     | 0.00 *            |
| US. TSY. NOTE/BON 4.125% 31/10/2031/2031 USD1000 R-2031              | 0.00 BBG01QHNN382 |
| US. TSY. NOTE/BON 4.125% 30/11/2031/2031 USD1000 S-2031              | 0.00 BBG01QZFYCF9 |
| ORIX CORPORATION                                                     | 0.00 8591         |
| DEXUS FIN. PTY 4.25% 11/05/2027                                      | 0.00              |
| WATSCO INC                                                           | 0.00 WSO          |
| US. TSY. NOTE/BON 4.125% 15/6/2026/2026 USD1000 AP-2026              | 0.00 BBG01GYZBBM7 |
| BURLINGTON NORTHER 5.20% 15/04/20544/2054 USD1000                    | 0.00              |
| US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026               | 0.00 BBG01L3DFJ02 |
| ORIGIN ENERGY FIN. 5.35% 26/09/2031                                  | 0.00              |
| TESLA AUTO LEASE TRUST 202 B A3 6.13% 21/9/20261/09/2026             | 0.00 *            |
| NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12                       | 0.00 BBG0167XK592 |
| US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026                  | 0.00 BBG01DVKBBT3 |
| PROVINCE OF ONTARI 3.50% 27/1/2027AD15                               | 0.00 BBG00FRZZWR1 |
| FACTSET RESEARCH SYSTEMS INC                                         | 0.00 FDS          |
| US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031                  | 0.00 BBG01L3DFFJ0 |
| US TREASURY N/B 3.87% 15/JAN/2026                                    | 0.00 BBG01C84K6V5 |

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|------------------------------------------------------------|-------------------|
| SPP-DISTRIBUCIA 1.00% 09/06/2031REGS                       | 0.00              |
| US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029    | 0.00 BBG01BLPJLL5 |
| PINTEREST INC                                              | 0.00 PINS         |
| FANNIE MAE POOL 5.00% 1/10/2052                            | 0.00 *            |
| POWER CORP OF CANADA CAD                                   | 0.00 POW          |
| BRISBANE AIRPORT P 3.10% 30/6/2026                         | 0.00              |
| CATENA AB                                                  | 0.00 CATE         |
| PUBLICIS GROUPE                                            | 0.00 PUB          |
| ERICSSON LM - B SHS                                        | 0.00 ERICB        |
| JAPAN GOV. TEN YEA 0.10% 20/09/2026                        | 0.00 BBG00DQHSSV9 |
| US. TSY. NOTE/BOND 1.25% 15/05/2050                        | 0.00 BBG00TP83FC1 |
| JAPAN POST HOLDINGS CO LTD                                 | 0.00 6178         |
| AMERICAN TOWER 5.25% 15/7/2028                             | 0.00              |
| KONINKLIJKE PHILIPS NV                                     | 0.00 PHIA         |
| FRANCE GOV. BD. 4.75% 25/04/2035                           | 0.00 BBG000040BK3 |
| PPG INDS. 1.20% 15/03/2026                                 | 0.00              |
| SHINHAN BANK 5.00% 30/08/2028                              | 0.00 BBG00LSLXDX5 |
| AVIVA ORD                                                  | 0.00 AV/          |
| KOMMUNALBANKEN 3.40% 24/07/2028                            | 0.00 BBG00JRM89T1 |
| INTERNATIONAL BANK 3.30% 14/08/2028                        | 0.00 BBG00JZ22057 |
| UK. GILT 1.50% 22/07/2026                                  | 0.00 BBG00C6FW515 |
| EVEREST GROUP LTD                                          | 0.00 EG           |
| UK. GILT 3.75% 7/3/2027                                    | 0.00 BBG01KVMYCC4 |
| AMPRION 0.625% 23/9/2033EGS                                | 0.00              |
| FRENCH REPUBLIC GO 5.50% 25/04/2029                        | 0.00 BBG00005JWW1 |
| BANQUE FEDERATIVE 1.875% 18/06/202918/06/2029              | 0.00 BBG00PC4J243 |
| EUR100000 487                                              |                   |
| FLORIDA GAS TRANSM 2.30% 01/10/20311 USD1000 144A          | 0.00              |
| ZIMMER BIOMET HOLDINGS INC                                 | 0.00 ZBH          |
| FUJI FILM HOLDINGS CORP                                    | 0.00 4901         |
| US. TSY. NOTE/BON 1.125% 15/5/2040                         | 0.00 BBG00TW9XNT3 |
| NESTLE HLDGS. 5.25% 13/3/2026                              | 0.00 BBG01FRP7SQ3 |
| US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50 | 0.00 BBG00Y2NNCT9 |
| US. TSY. NOTE/BOND 4.50% 15/08/2039                        | 0.00 BBG000FPG8P5 |
| AUCKLAND COUNCIL 2.90% 16/9/2027DUE                        | 0.00 BBG00DSHR7D4 |
| QBE INSURANCE GROUP F2V 17/06/2046                         | 0.00 BBG00D2208K4 |
| VERISIGN INC                                               | 0.00 VRSN         |
| SPAIN GOV. BD. 2.50% 31/05/2027                            | 0.00 BBG01KTTSYH6 |
| US. TSY. NOTE/BON 2.125% 31-MAY-26                         | 0.00 BBG00P8T0H68 |
| LONSDALE FIN. PTY 2.45% 20/11/2026                         | 0.00              |
| US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025    | 0.00 BBG00XZBR638 |
| UK. GILT 4.50% 7/6/2028                                    | 0.00 BBG01H059G04 |
| KELLANOVA                                                  | 0.00 K            |
| FANNIE MAE POOL 5.50% 1/10/2053                            | 0.00 BBG01HQYPQ58 |
| CGI INC                                                    | 0.00 GIB/A        |
| US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026    | 0.00 BBG00PH1JNF6 |
| RELX CAP. 5.25% 27/03/2035                                 | 0.00 *            |
| US. TSY. NOTE/BOND 2.50% 31/3/2027027 USD1000 W-2027       | 0.00 BBG016C6CQH9 |
| RESTAURANT BRNDS ICOM NPV                                  | 0.00 QSR          |
| BARCLAYS 4.836% 09/05/2028                                 | 0.00              |
| CMS ENERGY CORP                                            | 0.00 CMS          |
| AEGON F2F 11/04/2048                                       | 0.00 BBG00KHQL425 |
| US. TSY. NOTE/BOND 0.50% 31/8/2027                         | 0.00 BBG00WVQXF16 |
| PEPSICO 2.875% 15/10/2049                                  | 0.00              |
| US. TSY. NOTE/BON 1.375% 15/8/2050                         | 0.00 BBG00WHMH0C0 |
| HONGKONG LAND HOLDINGS LTD                                 | 0.00 HKHGF        |
| UNITED KINGDOM GI 4.125% 22/7/2029                         | 0.00 BBG01MLLRG23 |
| US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026    | 0.00 BBG00QL6Z4N3 |

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| BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029              | 0.00 BBG019ZXJS88 |
| US. TSY. NOTE/BON 1.625% 30/11/2026                    | 0.00 BBG00QYMYVS0 |
| JAPAN GOV. TWENTY 0.40% 20/3/2039                      | 0.00 BBG00NWP35P6 |
| AGI FINANCE PTY L 2.119% 24/06/2027                    | 0.00              |
| SEVERN TRENT UTILI 4.00% 5/3/2034                      | 0.00              |
| WELLTOWER INC 2.05% 15/01/2029                         | 0.00              |
| FRENCH REPUBLIC GO 0.00% 25/11/2029                    | 0.00 BBG00QG1W845 |
| US. TSY. NOTE/BON 4.625% 15/05/2044/44 USD100          | 0.00 BBG01MY931S7 |
| BONDS05/2044                                           |                   |
| JAPAN GOV. TWENTY 2.30% 20/03/2026                     | 0.00 BBG0000C7442 |
| UNITEDHEALTH GRP. 5.20% 15/4/2063                      | 0.00              |
| LONSDALE FIN. PTY 2.10% 15/10/2027                     | 0.00              |
| US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-    | 0.00 BBG018XW0G71 |
| 2029                                                   |                   |
| FRENCH REPUBLIC GO 1.00% 25/05/2027                    | 0.00 BBG00GCR3MT8 |
| DAIWA HOUSE INDUSTRY JPY                               | 0.00 1925         |
| BANCA MONTE DEI P 10.50% 23/07/2029                    | 0.00 BBG00PQ8ZXN2 |
| FRANCE GOV. BD. 0.25% 25/11/2026                       | 0.00 BBG00DQ45JV8 |
| SK HYNIX INC                                           | 0.00 000660       |
| STANDARD CHARTERED F2V 12/01/2028/01/2028              | 0.00 BBG014D2MF03 |
| SKANDINAVISKA ENSK 3.70% 9/6/2025                      | 0.00 BBG017X7D9P0 |
| FRENCH REPUBLIC GO 4.50% 25/04/2041                    | 0.00 BBG0000BPTX7 |
| US. TSY. NOTE/BON 1.125% 15/8/2040                     | 0.00 BBG00W93T3   |
| UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030  | 0.00 BBG01GXHF46  |
|                                                        |                   |
| WSP GLOBAL INC                                         | 0.00 WSP          |
| MID-AMERICA APARTMENT COMMUNITIES                      | 0.00 MAA          |
| US. TSY. NOTE/BOND 4.75% 15/02/2041                    | 0.00 BBG001HNZP13 |
| NUTRIEN 5.40% 21/6/2034                                | 0.00              |
| FMC 5.15% 18/05/2026                                   | 0.00              |
| US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-    | 0.00 BBG00SMNNGR3 |
| 2027                                                   |                   |
| US. TSY. NOTE/BOND 2.75% 15/08/2042                    | 0.00 BBG0038CJSK4 |
| US. TSY. NOTE/BON 4.125% 15/08/20444 USD BOND 08/44    | 0.00 BBG01PBHHBM6 |
|                                                        |                   |
| CHRISTCHURCH CITY HOLDINGS LIMITED 190625 PNOTE        | 0.00 *            |
| HEATHROW FNDG. 4.15% 11/10/2028                        | 0.00 BBG00LY4KNN9 |
| AT&T INC 2.9% 04/DEC/2026                              | 0.00              |
| US. TSY. NOTE/BON 3.375% 15/11/2048                    | 0.00 BBG00MFJFPF5 |
| MUTUAL OF OMAHA CO 4.75% 15/10/20295% 15/10/2029       | 0.00 BBG01Q6VGMV6 |
|                                                        |                   |
| PARAMOUNT GBL. 4.90% 15/08/2044                        | 0.00              |
| GECINA                                                 | 0.00 GFC          |
| TYSON FOODS INC CLASS A                                | 0.00 TSN          |
| ELECTRANET PTY L 2.4737% 15/12/2028                    | 0.00              |
| FRESENIUS MEDICAL 3.00% 1/12/2031/2031 USD1000 144A    | 0.00              |
|                                                        |                   |
| IBERDROLA FINANZAS 5.38% 28/11/2030                    | 0.00              |
| US. TSY. NOTE/BON 4.625% 30/4/2031/2031 USD1000 K-2031 | 0.00 BBG01MJJ88V8 |
|                                                        |                   |
| CITY OF DETROIT M 6.844% 1/5/2028                      | 0.00              |
| CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029     | 0.00              |
| EUR1000                                                |                   |
| BANK LEUMI LE-ISRAEL                                   | 0.00 LUMI         |
| DOMINION ENERGY INC F2V 01/06/2054                     | 0.00 BBG01MRC4BK3 |
| EAST JAPAN RAILWAY JPY                                 | 0.00 9020         |
| SMC CORP                                               | 0.00 6273         |
| BERRY GBL. 5.50% 15/04/2028                            | 0.00              |
| KREDITANSTALT FUER 4.40% 12/07/2029                    | 0.00 BBG01KVSPXJ8 |
| JAPAN GOV. TEN YEA 0.10% 3/20/2030                     | 0.00 BBG00SZ2J6T0 |
| US. TSY. NOTE/BON 0.375% 31/7/2027                     | 0.00 BBG00W907K25 |
| CHARTER COMMUNICAT 2.25% 15/01/2029                    | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20/09/2027                    | 0.00 BBG00HMNLFM6 |
| NEXTERA ENERGY CAP 1.90% 15/06/2028                    | 0.00              |
| BUNDESREPUBLIK DEU 2.60% 15/05/2041.01                 | 0.00 BBG01M9GLHX8 |

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| DEUTSCHE BANK AG/NEW F2F 14/7/2026                         | 0.00 BBG018R0SMF6 |
| UK. GILT 4.125% 29/01/2027                                 | 0.00 BBG019Y0YBQ1 |
| VISA 4.30% 14/12/2045                                      | 0.00              |
| DWPF FIN. PTY 1.90% 04/08/2028                             | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20/12/2027                        | 0.00 BBG00JF2FDS2 |
| FIFTH THIRD BANCORP F2F 27/7/2029                          | 0.00 BBG01HMFKHT2 |
| US. TSY. NOTE/BOND 4.25% 15/11/2040                        | 0.00 BBG0018JVL06 |
| PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232            | 0.00 *            |
| US. TSY. NOTE/BON 4.375% 31/01/2032/2032 USD100 G-2032     | 0.00 BBG01RYZYP1  |
| UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43 | 0.00 BBG01GM76FT2 |
| ON SEMICONDUCTOR CORPORATION                               | 0.00 ON           |
| US. TSY. NOTE/BOND 4.50% 15/2/2036                         | 0.00 BBG000FLF6H8 |
| US. TSY. NOTE/BOND 3.00% 15/02/2049                        | 0.00 BBG00N7409K1 |
| WEST PHARMACEUTICAL SERVICES                               | 0.00 WST          |
| PPL CORPORATION                                            | 0.00 PPL          |
| MOTABILITY OPERAT 3.625% 22/01/2033                        | 0.00              |
| TELEDYNE TECHNOLOGIES INC                                  | 0.00 TDY          |
| PECO ENERGY 4.60% 15/05/2052                               | 0.00              |
| HANNOVER RUECK SE                                          | 0.00 HNR1         |
| LONDONMETRIC PROPERTY PLC                                  | 0.00 LMP          |
| WAREHOUSES DE PAUWNPV                                      | 0.00 WDP          |
| US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031      | 0.00 BBG01LNVJ3Y4 |
| OTSUKA HLDGS CO NPV                                        | 0.00 4578         |
| ELI LILLY 4.75% 12/02/2030                                 | 0.00              |
| ORACLE 4.50% 6/5/2028                                      | 0.00              |
| UK. GILT 3.50% 22/10/2025                                  | 0.00 *            |
| MORGAN STANLEY F2F 18/10/2030                              | 0.00 BBG01QB3YY73 |
| PROGRESS 2023-2 TST. 2 A FRN 12/07/2054                    | 0.00 BBG01HQHKQ50 |
| KINGDOM OF BELGIUM 1.60% 22/06/2047                        | 0.00 BBG00CCK60B6 |
| TDK CORPORATION                                            | 0.00 6762         |
| FISERV 5.375% 8/21/2028                                    | 0.00              |
| COMCAST 5.35% 15/11/2027                                   | 0.00              |
| LABCORP HOLDINGS I COM USD0.1                              | 0.00 LH           |
| ABBVIE 4.875% 15/03/2030                                   | 0.00              |
| LIVE NATION INC                                            | 0.00 LYV          |
| SUPER MICRO COMPUTCOM USD 0.001 POST REV SPT               | 0.00 SMC1         |
| US. TSY. NOTE/BOND 3.75% 11/15/2043                        | 0.00 BBG005K2WF20 |
| UK. GILT 0.25% 31/07/2031                                  | 0.00 BBG00Y3L4KR7 |
| TELEFONICA SA                                              | 0.00 TEF          |
| MTU AERO ENGINES AG                                        | 0.00 MTX          |
| CITIGROUP F2F 01/05/2032                                   | 0.00 BBG010H3WDF3 |
| US. TSY. NOTE/BON 4.375% 15/05/2041                        | 0.00 BBG001P3TTB6 |
| BANDAI NAMCO HOLDINGS NPV                                  | 0.00 7832         |
| SHAFTESBURY CAPITAL PLC                                    | 0.00 SHC          |
| SYNOPSIS 5.15% 01/04/2035                                  | 0.00              |
| US. TSY. NOTE/BON 2.875% 15-MAY-49                         | 0.00 BBG00P1LQL56 |
| SOLAR STAR FNDG. 3.95% 30/6/2035/35 USD100000              | 0.00              |
| ALEXANDRIA REAL ES 5.25% 15/05/203636                      | 0.00              |
| ITALY BUONI POLIEN 3.35% 1/7/2029                          | 0.00 BBG01LPT72J9 |
| NSW ELECTRICITY N 2.543% 23/9/2030                         | 0.00              |
| MSD NETHERLANDS CA 3.75% 30/05/2054                        | 0.00              |
| KERING                                                     | 0.00 KER          |
| ZOOM VIDEO COMMUNICATIONS INC                              | 0.00 ZM           |
| NEXTERA ENERGY CAP 4.85% 04/02/2028                        | 0.00 BBG01S2SY6Z4 |
| CHECK POINT SOFTWARE TECH                                  | 0.00 CHKP         |
| ADVANCE RES INV REIT                                       | 0.00 3269         |
| US. TSY. NOTE/BON 3.625% 15/08/2043                        | 0.00 BBG004XCHZV8 |
| CK HUTCHISON HOLDINGS LTD                                  | 0.00 1            |
| CENTRAL JAPAN RAILWAY CO                                   | 0.00 9022         |
| UK. GILT 0.125% 30/01/2026                                 | 0.00 *            |
| US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43       | 0.00 BBG01HZNQ0S3 |

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|----------------------------------------------------|-------------------|
| FRANCE GOVERNMENT 3.50% 25/4/2026                  | 0.00 BBG00002G462 |
| GS. GRP. F2F 25/4/2035                             | 0.00 BBG01MJDOCN9 |
| JAPAN GOV. TWENTY 0.80% 20/03/2042                 | 0.00 BBG016RXN0H9 |
| DOMINICAN REPUBLIC 6.60% 01/06/2036                | 0.00              |
| NOMURA HOLDINGS INC                                | 0.00 8604         |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C       | 0.00 FWONK        |
| HCA 5.25% 15/04/2025                               | 0.00 BBG0078ZRBY7 |
| DOMINOS PIZZA INC                                  | 0.00 DPZ          |
| JAPAN GOV. TWENTY 2.10% 20/09/2029                 | 0.00 BBG00007JZG8 |
| WILLIAMS SONOMA ORD SHS                            | 0.00 WSM          |
| PRINCIPAL FINANCIAL GROUP                          | 0.00 PFG          |
| JAPAN (20 YEAR ISS 2.10% 20/06/2029                | 0.00 BBG00001X1X1 |
| CHF BNP PARIBAS A/C                                | 0.00 *            |
| INTL FLAVORS & FRAGRANCES USD                      | 0.00 IFF          |
| ELI LILLY 4.90% 12/02/2032                         | 0.00              |
| FRENCH REPUBLIC GO 0.00% 25/05/2032                | 0.00 BBG014BC2F14 |
| GENUINE PARTS CO USD                               | 0.00 GPC          |
| US. TSY. NOTE/BON 4.625% 15-FEB-40                 | 0.00 BBG000FSC999 |
| DISCO CORPORATION NPV                              | 0.00 6146         |
| PRUDENTIAL FINL. F2V 15/03/2054                    | 0.00 BBG01LV60BX3 |
| US. TSY. NOTE/BOND 2.25% 15/08/2049                | 0.00 BBG00PVTJ2R2 |
| KEYCORP F2F 06/03/2035                             | 0.00 BBG01LQ9BB98 |
| BUNDESREPUBLIK DEU 2.50% 15/08/2046                | 0.00 BBG0060HHZV8 |
| UNITE GROUP PLC                                    | 0.00 UTG          |
| NATL. BANK OF CAN 5.023% 01/02/2029                | 0.00 BBG01KFL7129 |
| ULTA BEAUTY INC COM                                | 0.00 ULTA         |
| JOHNSON & JOHNSON 2.25% 1/9/2050                   | 0.00              |
| LOW INC. INV. 3.386% 01/07/2026                    | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20/12/2026                | 0.00 BBG00FFRX1N6 |
| BUNDESREPUBLIK DEU 2.60% 15/08/2034.01             | 0.00 BBG01NK59RC2 |
| JAPAN GOV. TWENTY 0.20% 20/06/2036                 | 0.00 BBG00D620FB4 |
| US. TSY. NOTE/BON 3.125% 15/05/2048                | 0.00 BBG00KTN6SS5 |
| BUNDESOBLIGATION 0.00% 10/10/2025                  | 0.00 *            |
| GS. GRP. F2F 19/11/2045                            | 0.00 BBG01QRZB0K9 |
| US. TSY. NOTE/BON 1.125% 28/2/2027                 | 0.00 BBG00RTX4KN2 |
| UNITED KINGDOM GILT 4.62% 31/JAN/2034              | 0.00 BBG01JMFW9L1 |
| US TREASURY N/B 2.37% 15/FEB/2042                  | 0.00 BBG0159JPPF7 |
| DSV FIN. 3.125% 06/11/2028                         | 0.00              |
| FIRST HORIZON FRN 07/03/2031                       | 0.00 BBG01SNF26Q4 |
| LOTES CO LTD ORD                                   | 0.00 3533         |
| CANADIAN GOV. BD. 0.25% 1/3/2026                   | 0.00 BBG00XS6FYC9 |
| MORGAN STANLEY F2F 04/05/2027                      | 0.00 BBG0105VHC45 |
| BUNDESOBLIGATION 1.30% 15/10/2027.01 .186          | 0.00 BBG018BXGXL3 |
| FRONTIER ISSUER LLC 1 A2 6.19% 20/6/2054A A-2      | 0.00 *            |
| BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033          | 0.00 BBG01C6SYFN8 |
| US. TSY. NOTE/BON 4.375% 15/11/2039                | 0.00 BBG000FQZ1C1 |
| METROPOLITAN LIFE 5.00% 10/1/2030                  | 0.00 BBG01C6TONX5 |
| UK. GILT 4.25% 07/06/2032                          | 0.00 BBG00001YK86 |
| NEWMONT CORPORATION                                | 0.00 NEM          |
| TESLA AUTO LEASE TRUST 202 A A3 5.89% 22/6/202631% | 0.00 *            |
| 22/06/2026                                         |                   |
| US. TSY. NOTE/BON 4.375% 15/05/2040                | 0.00 BBG000FV24J3 |
| US. TSY. NOTE/BON 3.875% 15/08/2040                | 0.00 BBG0014GGG68 |
| UK. GILT 0.375% 22/10/2030                         | 0.00 BBG00SSK75H6 |
| NEW ENGLAND POWER 5.936% 25/11/20521000 144A       | 0.00              |
| SALUTE SERIES 2024-1 1 A FRN 15/06/2056            | 0.00 *            |
| DECKERS OUTDOOR ORD SHS A                          | 0.00 DECK         |
| MIRVAC GRP.                                        | 0.00 MGR          |
| MARS 5.70% 1/5/2055                                | 0.00              |
| BPCE 5.25% 22/10/2030                              | 0.00              |
| COMERICA F2F 30/01/2030                            | 0.00 BBG01L6Y65S3 |
| SUMITOMO MITSUI TRUST GROUP IN                     | 0.00 8309         |
| INTERRENT REAL ESTATATE INVESTMENT TRUST           | 0.00 IIP-U        |
| UK. GILT 3.25% 31/1/2033                           | 0.00 BBG01BYVMKP2 |
| AT&T 5.40% 15/2/2034                               | 0.00              |

|                                                      |                    |
|------------------------------------------------------|--------------------|
| DSV FINANCE BV 2.875% 06/11/2026                     | 0.00               |
| NORSK HYDRO ASA                                      | 0.00 NHY           |
| SAINSBURY (J) PLC                                    | 0.00 SBRY          |
| FIRSTENERGY CORP USD                                 | 0.00 FE            |
| SPAIN GOV. BD. 3.55% 31/10/2033                      | 0.00 BBG01GXS3HZ6  |
| SPAIN GOV. BD. 0.10% 30/04/2031REGS                  | 0.00 BBG00YV55N12  |
| US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS | 0.00 BBG01F6N6GN1  |
| 02/43                                                |                    |
| ZIMMER BIOMET HLDG 5.35% 01/12/2028                  | 0.00               |
| RESONA HOLDINGS INC                                  | 0.00 8308          |
| UNITED KINGDOM GI 0.875% 31/7/2033                   | 0.00 BBG012BLK2Y1  |
| TECK RESOURCES LTD-CLS B                             | 0.00 TECK/B        |
| CREDIT AGRICOLE F2F 09/01/2029                       | 0.00 BBG01RL2WX30  |
| NESTE OYJ                                            | 0.00 NESTE         |
| NIAGARA MOHAWK PO 2.759% 10/01/2032                  | 0.00               |
| DELTA AIR LINES 20 2.50% 10/6/2028                   | 0.00               |
| GEN. MOTORS FINL. 5.00% 09/04/2027027 USD1000        | 0.00               |
| SPAIN GOV. BD. 4.90% 30/7/2040                       | 0.00 *             |
| SVENSKA HANDELSBANK 3.25% 01/06/2033                 | 0.00 BBG017R55XS4  |
| TWILIO INC                                           | 0.00 TWLO          |
| BUNDESOBLIGATION 2.40% 19/10/2028.01 .188            | 0.00 BBG01GXHQXB6  |
| US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-  | 0.00 BBG01GJ2R1W1  |
| 2026                                                 |                    |
| CVS HEALTH 5.125% 20/07/2045                         | 0.00               |
| PUGET ENERGY 2.379% 15/06/20282000                   | 0.00               |
| FORTINET 2.20% 15/03/2031                            | 0.00               |
| US TREASURY N/B 3.62% 31/MAY/2028                    | 0.00 BBG01GQXH4X9  |
| UK. GILT 0.125% 31/1/2028                            | 0.00 BBG00V94C599  |
| GRACO INC                                            | 0.00 GGG           |
| RB GLOBAL INC COM NPV                                | 0.00 RBA           |
| BANQUE OUEST AFRIC 2.75% 22/01/2033                  | 0.00               |
| BNP PARIBAS FRN 24/02/2028                           | 0.00 BBG015D2Y420  |
| AMGEN 5.60% 2/3/2043                                 | 0.00               |
| BUNDESREPUBLIK DEU 2.40% 15/11/2030                  | 0.00 BBG01HH8R1H5  |
| APPLE INC 2.7% 05/AUG/2051                           | 0.00               |
| KROGER 5.65% 15/09/2064                              | 0.00               |
| UK. GILT 1.00% 31/01/2032                            | 0.00 BBG013RQ5VY4  |
| W R BERKLEY 4.00% 12/05/2050                         | 0.00               |
| TEVA PHARMACEUTICAL SP ADR                           | 0.00 TEVA          |
| ORIX JREIT INC                                       | 0.00 8954          |
| DOCUSIGN INC                                         | 0.00 DOCU          |
| SVENSKA HANDELSBKN SER A NPV                         | 0.00 SHBA          |
| US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030   | 0.00 BBG01J2RTYG2  |
|                                                      |                    |
| PHILLIPS EDISON GR 4.95% 15/01/2035                  | 0.00               |
| PTC INC                                              | 0.00 PTC           |
| SPAIN GOV. BD. 0.80% 30/7/2029                       | 0.00 BBG015NSH1C6  |
| FRENCH REPUBLIC GO 2.50% 25/5/2043                   | 0.00 BBG019HSP430  |
| SANDOZ GROUP ORD SHS                                 | 0.00 SDZ           |
| NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 | 0.00               |
| 40                                                   |                    |
| US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030   | 0.00 BBG01HL1LGQ8  |
|                                                      |                    |
| JAPAN GOV. TWENTY 0.30% 20/09/2039                   | 0.00 BBG00QNT7K74  |
| STANDARD CHARTERED F2V 16/11/2028                    | 0.00 BBG01BFLXLH0  |
| US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG- | 0.00 BBG01BLPJLT7  |
| 2027                                                 |                    |
| FRESENIUS SE CO KGAA                                 | 0.00 FRE           |
| COOPERATIEVE RABOBAN F2V 24/09/2026                  | 0.00 BBG00XG CZYC7 |
| BIG YELLOW GROUP PLC                                 | 0.00 BYG           |
| EQUIFAX INC 4.80% 15/09/2029                         | 0.00               |
| NIDEC CORPORATION                                    | 0.00 6594          |
| METROPOLITAN LIFE 3.625% 26/3/203434                 | 0.00 BBG01M2PMJM2  |
| US. TSY. NOTE/BOND 3.00% 30/09/2025                  | 0.00 BBG00M16HZK8  |
| JOHN DEERE CAPITAL 4.70% 10/6/2030D I                | 0.00 BBG01GXL14Y3  |

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|---------------------------------------------------------|-------------------|
| BRITISH LAND CO GBP                                     | 0.00 BLND         |
| US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030 | 0.00 BBG01K9JB0D6 |
| JAPAN GOV. TWENTY 2.10% 20/12/2027                      | 0.00 BBG000009G58 |
| LIBERTY MUTUAL GR 3.951% 15/10/2050                     | 0.00              |
| FREDDIE MAC MULTIFAMILY ML12 XUS VAR 25/07/2041         | 0.00 BBG013JKT0K4 |
| FANNIE MAE POOL 3.00% 01/05/2052                        | 0.00 BBG01LM5FN09 |
| CITIGROUP F2F 29/01/2031                                | 0.00 BBG00RHVL5B6 |
| BANK HAPOALIM LTD                                       | 0.00 POLI         |
| US. TSY. NOTE/BOND 3.75% 31/12/2030/2030 USD1000 T-2030 | 0.00 BBG01KR4SR79 |
| HELIOS TOWERS PLC                                       | 0.00 HTWS         |
| ASTELLAS PHARMA NPV                                     | 0.00 4503         |
| US. TSY. NOTE/BOND 3.50% 31/01/2030/2030 USD1000 G-2030 | 0.00 BBG01CGJ5R44 |
| APOLLO SERIES 2024-1 TST. 1 A FRN 13/07/2055            | 0.00 *            |
| MOWI ASA                                                | 0.00 MOWI         |
| US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030     | 0.00 BBG01JV503L1 |
| SIEMENS HEALTHINEERS AG                                 | 0.00 SHL          |
| CF INDUSTRIES HOLDINGS INC                              | 0.00 CF           |
| SPAIN GOVERNMENT B 1.95% 30/07/2030                     | 0.00 BBG00869XGN9 |
| INTERCONTINENTAL E 5.25% 15/06/2031                     | 0.00              |
| ONCOR ELECTRIC DEL 4.15% 1/6/2032                       | 0.00              |
| US. TSY. NOTE/BOND 2.75% 15/11/2042                     | 0.00 BBG003LSSGH4 |
| ACCOR SA                                                | 0.00 AC           |
| ENEL FIN. INTL. 1.875% 12/7/2028                        | 0.00              |
| BT GROUP PLC                                            | 0.00 BT/A         |
| US. TSY. NOTE/BON 3.125% 15/08/2044                     | 0.00 BBG006XYRWF9 |
| FISERV 5.625% 8/21/2033                                 | 0.00              |
| JAPAN GOV. THIRTY 1.90% 20/09/2042                      | 0.00 BBG003C89994 |
| US. TSY. NOTE/BOND 6.25% 15/05/2030                     | 0.00 BBG000FYM9P7 |
| US. TSY. NOTE/BON 1.625% 30/09/2026                     | 0.00 BBG00QB2C412 |
| FRENCH REPUBLIC GO 6.00% 25/10/2025                     | 0.00 *            |
| BAXTER INTL INC COM                                     | 0.00 BAX          |
| US TREASURY N/B 3.37% 15/AUG/2042                       | 0.00 BBG01958YJ98 |
| KAO CORPORATION                                         | 0.00 4452         |
| SOUTHERN CALIFORN 4.125% 01/03/2048                     | 0.00              |
| AIR CANADA 2020-2 5.25% 01/04/2029/10/2030              | 0.00              |
| MARKS & SPENCER GROUP                                   | 0.00 MKS          |
| ITALY BUONI POLIEN 3.50% 01/03/2030                     | 0.00 BBG006H1QFG6 |
| BUNDESOBLIGATION 2.20% 13/4/2028                        | 0.00 BBG01C9502P9 |
| CANADIAN GOV. BD. 4.00% 01/03/2029                      | 0.00 BBG01JPTHVS9 |
| NEW ZEALAND GOVERN 2.75% 15/05/2051                     | 0.00 BBG012C4FF39 |
| JAPAN GOV. TWENTY 2.10% 20/03/2029                      | 0.00 BBG000036KH3 |
| ROTHESAY LIFE 7.019% 12/10/2034                         | 0.00              |
| PARKWAY LIFE REAL ESTATE INVESTMENT TRUST               | 0.00 PREIT        |
| BANCO SANTANDER 5.50% 11/06/2029                        | 0.00 BBG01N526CM8 |
| CNH INDUSTRIAL NV COM                                   | 0.00 CNH          |
| INDONESIA TSY. BD. 7.00% 15/5/2027                      | 0.00 BBG0022GWRN7 |
| WOLTERS KLUWER NV 0.25% 30/MAR/2028                     | 0.00              |
| Income Due - BRL                                        | 0.00 *            |
| JPM. CHASE F2F 1/6/2029                                 | 0.00 BBG0116QZPR9 |
| UK. GILT 0.375% 22/10/2026                              | 0.00 BBG00ZF1T9P5 |
| US. TSY. NOTE/BON 3.375% 15/05/2044                     | 0.00 BBG006FCFM99 |
| TARGA RES. 4.20% 01/02/2033                             | 0.00              |
| CENTRAL AMERICAN 4.625% 14/2/2028                       | 0.00 BBG01S4MXH91 |
| BUNDESREPUBLIK DEU 2.60% 15/08/2033.01                  | 0.00 BBG01HB5J1S4 |
| FASTIGHETS AB BALD SER B NPV POST SPLIT                 | 0.00 BALDB        |
| US. TSY. NOTE/BON 3.125% 15/11/2041                     | 0.00 BBG0027KH5J3 |
| US. TSY. NOTE/BOND 3.00% 15/08/2048                     | 0.00 BBG00LLX73W8 |
| SHERWIN-WILLIAMS 3.30% 15/05/20500                      | 0.00              |
| FOX 6.50% 13/10/2033                                    | 0.00              |
| ABN AMRO BANK 4.75% 24/10/2029                          | 0.00 XS3008633888 |
| BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01                | 0.00 BBG0105TKLT9 |

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|-----------------------------------------------------|-------------------|
| EASTERN POWER NET 5.375% 02/10/2039                 | 0.00              |
| UNION PACIFIC 3.799% 06/04/207100                   | 0.00              |
| NATL. GRID ELECTRI 5.35% 10/07/2039                 | 0.00              |
| NORTHUMBRIAN WATER 5.50% 02/10/2037                 | 0.00              |
| EUROBANK SA F2F 24/09/2030                          | 0.00 BBG01PSP9PC9 |
| LINDT & SPRUENGLI AG-PC                             | 0.00 LISP         |
| ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A      | 0.00 *            |
| US. TSY. NOTE/BOND 3.00% 15/11/2045                 | 0.00 BBG00BCNM0Q8 |
| UNUM GROUP 4.125% 15/06/2051                        | 0.00              |
| WARNERMEDIA HLDGS. 5.05% 15/3/2042                  | 0.00              |
| FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN               | 0.00 *            |
| 18/04/2032/04/2032                                  |                   |
| SAGE GROUP                                          | 0.00 SGE          |
| CARREFOUR SA                                        | 0.00 CA           |
| US. TSY. NOTE/BON 3.625% 15/02/2044                 | 0.00 BBG005Z0LHS8 |
| JULIUS BAER GROUP LTD                               | 0.00 BAER         |
| SPAIN GOV. BD. 1.25% 31/10/2030                     | 0.00 BBG00TDHX5Q8 |
| TRANSUNION                                          | 0.00 TRU          |
| SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055     | 0.00 *            |
| JAPAN GOV. TWENTY 2.10% 20/09/2028                  | 0.00 BBG00000BXG6 |
| UK. GILT 4.00% 22/10/2031                           | 0.00 BBG01LMYR8M2 |
| US. TSY. NOTE/BOND 3.00% 15/02/2047                 | 0.00 BBG00FX263P5 |
| ANTOFAGASTA PLC                                     | 0.00 ANTO         |
| US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030   | 0.00 BBG01H50VZY6 |
| SYNOPSIS 5.00% 01/04/2032                           | 0.00              |
| JAPAN GOV. TWENTY 1.90% 20/12/2028                  | 0.00 BBG0000351K2 |
| DYNATRACE INC                                       | 0.00 DT           |
| PENSION INSURANCE 4.62% 07/MAY/2031                 | 0.00              |
| BUONI POLIENNALI DEL TES 4.4% 01/MAY/2033           | 0.00 BBG01B6TQMG0 |
| US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J- | 0.00 BBG01G14BV75 |
| 2030                                                |                   |
| SINGAPORE GOV. BD 3.375% 01/09/2033                 | 0.00 BBG0055DSXZ3 |
| RENTOKIL INITIAL PLC                                | 0.00 RTO          |
| US. TSY. NOTE/BOND 3.00% 15/05/2042                 | 0.00 BBG002YL9TR9 |
| BUNGE GLOBAL SA COM USD0.01                         | 0.00 BG           |
| BANK OF IRELAND GR EUR1                             | 0.00 BIRG         |
| FRENCH REPUBLIC GO 1.75% 25-JUN-39                  | 0.00 BBG00FPC1YD2 |
| US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N- | 0.00 BBG00PQNJNC1 |
| 2026                                                |                   |
| CANADIAN GOVERNMENT 1.00% 01/09/2026                | 0.00 BBG0101PS2C3 |
| SPAIN GOV. BD. 1.40% 30/07/2028                     | 0.00 BBG00L92KD35 |
| UK. GILT 4.25% 07/03/2036                           | 0.00 BBG0000547V3 |
| US. TSY. NOTE/BON 2.875% 15/11/2046                 | 0.00 BBG00F5RQCH8 |
| ESSITY AB SER B NPV                                 | 0.00 ESSITYB      |
| SECOM CO LTD                                        | 0.00 9735         |
| BUNDESREPUBLIK DEU 0.00% 15/02/2030                 | 0.00 BBG00R87H873 |
| UK. GILT 0.625% 31/7/2035                           | 0.00 BBG00X2TXPF3 |
| JAPAN GOV. TWENTY 1.70% 20/09/2032                  | 0.00 BBG003CWKM99 |
| UNUM GRP. 6.00% 15/06/2054                          | 0.00              |
| BUNDESREPUBLIK DEU 0.25% 15-FEB-29                  | 0.00 BBG00MYVTL57 |
| COMCAST 1.50% 15/2/2031                             | 0.00              |
| FOX CORP                                            | 0.00 FOXA         |
| FRENCH REPUBLIC GO 4.00% 25/10/2038                 | 0.00 *            |
| JYSKE BANK A/S F2F 26/10/2028                       | 0.00 BBG01G9PXY43 |
| VIER GAS TRANSPOR 4.625% 26/9/2032                  | 0.00              |
| SPAIN GOV. BD. 6.00% 31/01/2029                     | 0.00 BBG000056723 |
| CONT. WIND 6.00% 28/2/2033USD100000                 | 0.00              |
| CHARTER COMMS. OP 6.484% 23/10/2045                 | 0.00              |
| US. TSY. NOTE/BON 2.875% 15/05/2043                 | 0.00 BBG004HX5H61 |
| DELTA AIR LINES 2 3.625% 30/07/2027029 USD AA       | 0.00              |
| ABN AMRO BANK F2V 21/09/203300000 305               | 0.00 BBG01H02CQV1 |
| SK HYNIX 5.50% 16/01/2027                           | 0.00 BBG01KV8R477 |
| HORMEL FOODS CORPORATION                            | 0.00 HRL          |
| STRAUMANN HLDG                                      | 0.00 STMN         |

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|-----------------------------------------------------|-------------------|
| CREDIT AGRICOLE F2V 28/08/2033                      | 0.00 BBG01J1B2PT2 |
| SOLVAY FIN. AMERIC 5.65% 4/6/2029                   | 0.00              |
| BUNZL PLC                                           | 0.00 BNZL         |
| GAMING AND LEISURE P COM                            | 0.00 GLPI         |
| US. TSY. NOTE/BON 2.875% 15/8/2045                  | 0.00 BBG009R4CNK6 |
| AUSTRALIA GOV. BD. 1.25% 21/05/2032                 | 0.00 BBG00RF99MP9 |
| AKZO NOBEL NV                                       | 0.00 AKZA         |
| MATSUKIYOCOCOKARA AND CO                            | 0.00 3088         |
| BOC HONG KONG (HOLDINGS) LIMITED                    | 0.00 2388         |
| M&G F2V 20/10/2048                                  | 0.00 BBG00M0LRGT8 |
| ACHMEA F2V 02/11/2044                               | 0.00 BBG01MLHPB70 |
| SWEDBANK 6.136% 12/09/2026                          | 0.00 BBG01J6B5KF0 |
| ILLUMINA INC                                        | 0.00 ILMN         |
| UNITEDHEALTH GRP. 2.90% 15/5/2050                   | 0.00              |
| US. TSY. NOTE/BOND 4.50% 15/05/2038                 | 0.00 BBG000FGX4L9 |
| KINROSS GOLD CORP                                   | 0.00 K            |
| COOPER COS INC COM USD0.10 (P/S)                    | 0.00 COO          |
| ITALY BUONI POLIEN 4.50% 1/3/2026                   | 0.00 BBG0016Q0495 |
| LOGICOR FINC. SARL 2.75% 15/01/2030                 | 0.00              |
| INTESA SANPAOLO 7.00% 21/11/2025                    | 0.00 BBG01BHYH5Q3 |
| ENBW INTL. FIN. 4.30% 23/5/2034                     | 0.00              |
| ALFA LAVAL AB                                       | 0.00 ALFA         |
| EXPORT FIN. & INS 4.625% 26/10/2027                 | 0.00 BBG01B2R3R90 |
| VIENNA INSURANCE GRP AGW 4.87% 15/JUN/2042          | 0.00 BBG017ZDJ7D6 |
| THE WAREHOUSE GROUP LIMITED                         | 0.00 WHS          |
| OWENS CORNING INC                                   | 0.00 OC           |
| ITALY BUONI POLIEN 3.85% 1/7/2034                   | 0.00 BBG01LPT72K7 |
| THE JM SMUCKER COMPANY                              | 0.00 SJM          |
| US. TSY. NOTE/BON 3.125% 15/2/2043                  | 0.00 BBG0043QGL06 |
| NATWEST GRP. F2V 02/03/2027                         | 0.00 BBG01FNX2HP0 |
| SCHINDLER HOLDING-PART CERT                         | 0.00 SCHP         |
| ANZ COLLATERAL                                      | 0.00 *            |
| GPE BRUXELLES LAM NPV                               | 0.00 GBLB         |
| AKAMAI TECHNOLOGIES                                 | 0.00 AKAM         |
| ENBW INTL. FIN. 3.85% 23/05/2030/05/2030 EUR1000 32 | 0.00              |
| WALGREENS BOOTS AL COM                              | 0.00 WBA          |
| MOTABILITY OPERATI 4.00% 17/01/2030                 | 0.00              |
| TOYOTA MOTOR CREDI 3.85% 24/07/2030EUR100000 639    | 0.00 BBG01HGVML31 |
| BARCLAYS 5.20% 12/05/2026                           | 0.00 BBG00CVR1MX3 |
| MARS 2.375% 16/07/204044A                           | 0.00              |
| VESTA REAL ESTATE CORPORATION SAB DE CV             | 0.00 VTMX         |
| BBVA BANCOMER SA/T 5.25% 10/09/20292029             | 0.00              |
| LA MONDIALE SAM F2V 26/1/2047EGS                    | 0.00 BBG00FS6MFR5 |
| DEUTSCHE BOERSE 3.875% 28/9/2033                    | 0.00              |
| AMERICAN TOWER 4.125% 16/05/2027CURR SEC            | 0.00              |
| HUNTINGTON BANCSHARE F2F 02/02/2035                 | 0.00 BBG01L7NHVP0 |
| WESTERN DIGITAL CORP                                | 0.00 WDC          |
| KINGDOM OF BELGIUM 5.50% 28/03/2028                 | 0.00 BBG00005JJK3 |
| KINGDOM OF BELGIUM 0.90% 22/06/2029                 | 0.00 BBG00N0NPMG5 |
| SPAIN GOV. BD. 3.25% 30/4/2034                      | 0.00 BBG01KY0YS61 |
| VIER GAS TRANSPORT 4.00% 26/09/202700000 4 REGS     | 0.00              |
| BEST BUY CO INC                                     | 0.00 BBY          |
| ICELAND GOV. INTL. 3.50% 21/03/2034                 | 0.00 BBG01LXZFM30 |
| L&G. GRP. F2V 21/03/204700000 7 REGS                | 0.00 BBG00G5JCKL6 |
| VERIZON COMMUNICATIONS 2.5% 08/APR/2031             | 0.00              |
| ROBERT BOSCH 3.625% 2/6/203000000 2                 | 0.00              |
| FINECOBANK BANCO FINECO SPA                         | 0.00 FBK          |
| ALD 3.875% 22/02/2027                               | 0.00 BBG01LGSS093 |
| WESTERN POWER DIS 3.949% 20/9/2032                  | 0.00              |
| EUROGRID 3.598% 01/02/2029                          | 0.00              |
| TENNET HLDG. TENNET HLDG. F2V PERP                  | 0.00 BBG01LY08T93 |
| DEUTSCHE BAHN FIN GMBH 3.87% 13/OCT/2042            | 0.00 BBG019XX3DJ8 |
| JB HUNT TRANSPORT SERVICES INC                      | 0.00 JBHT         |

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|-------------------------------------------|-------------------|
| WESTERN POWER DIST 3.53% 20/9/2028        | 0.00              |
| BIOMARIN PHARMACEUTICAL INC               | 0.00 BMRN         |
| CREDIT AGRICOLE F2F 23/1/2031             | 0.00 BBG01NSYVJ98 |
| ITALY BUONI POLIEN 3.85% 15/12/2029       | 0.00 BBG01BFRXX36 |
| KYOCERA CORP                              | 0.00 6971         |
| ENTEGRIS INC                              | 0.00 ENTG         |
| JAPANESE YEN                              | 0.00 *            |
| STATKRAFT 3.125% 13/12/2026               | 0.00              |
| SPAIN GOV. BD. 1.30% 31/10/2026           | 0.00 BBG00DDQS8D7 |
| AMPRION 3.45% 22/09/2027EGS               | 0.00              |
| ZF EUR. FIN. 6.125% 13/03/2029EUR100000 7 | 0.00              |
| ING GROEP F2V 26/08/2035                  | 0.00 BBG01PD10XJ3 |
| ORSTED AS F2V 14/03/3024                  | 0.00 BBG01LTVZ4P8 |
| ENGIE 4.50% 06/09/2042                    | 0.00              |
| CONAGRA BRANDS INC                        | 0.00 CAG          |
| Income Due - EUR                          | 0.00 *            |
| SWISSCOM FIN. 3.50% 29/11/2031            | 0.00              |
| FLUVIUS SYSTEM OP 3.875% 02/05/2034       | 0.00              |
| BUNDESREPUBLIK DEU 0.00% 15/08/2050       | 0.00 BBG00PZ5HKB9 |
| NTT DATA GROUP CORPORATION                | 0.00 9613         |
| BARRY CALLEBAUT SE 4.25% 19/08/2031       | 0.00              |
| PRYSMIAN 3.625% 28/11/2028                | 0.00              |
| NBN 3.75% 22/3/2034                       | 0.00              |
| ITALY BUONI POLIEN 4.75% 01/09/2028       | 0.00 BBG003TQGR4  |
| SOGECAP SOGECAP F2V PERP                  | 0.00 BBG007NRDDG9 |
| UK. GILT 4.50% 7/3/2035                   | 0.00 BBG01S1MH204 |
| BARRY CALLEBAUT SE 4.00% 14/06/2029       | 0.00              |
| TRATON FINANCE LUX 3.75% 14/01/2031       | 0.00              |
| OMNICOM GROUP                             | 0.00 OMC          |
| NETHERLANDS GOV. B 3.75% 15/01/2042       | 0.00 BBG0000HF3S8 |
| SK HYNIX 1.50% 19/1/2026                  | 0.00 BBG00YRXT010 |
| WILLIAMS COS INC/T 5.80% 15/11/20541000   | 0.00              |
| SWISS RE SUBORDINATE F2V 26/03/2033       | 0.00 BBG01SZWM8T5 |
| UNITEDHEALTH GRP. 5.75% 15/07/2064        | 0.00              |
| HCA 5.25% 01/03/2030                      | 0.00              |
| LA MONDIALE SAM F2V 18/1/2048GS           | 0.00 BBG00JRD0NW4 |
| SVENSKA CELLULOSA AB - B SHARES           | 0.00 SCAB         |
| ITM ENTREPRISES S 4.125% 29/01/2030       | 0.00              |
| BUNDESREPUBLIK DEU 0.00% 15/8/2026        | 0.00 BBG00D8N6RN1 |
| DAIMLER TRUCK FIN. 5.00% 15/01/2027027    | 0.00 BBG01KYMRK86 |
| EXPEDITORS INTL WASH INC                  | 0.00 EXPD         |
| NORSK HYDRO 3.625% 23/01/2032             | 0.00              |
| IPSEN 3.875% 25/03/2032                   | 0.00              |
| CREDIT AGRICOLE IT 3.25% 15/02/2034/2034  | 0.00 BBG01RMZBDP9 |
| SUMITOMO MITSUI F 3.318% 07/10/2031       | 0.00 BBG01Q32TSQ2 |
| TEREGA 4.00% 17/09/2034                   | 0.00              |
| CONTOURGLOBAL POWE 5.00% 28/02/2030       | 0.00              |
| MARS 5.65% 01/05/2045                     | 0.00              |
| EPIROC AB                                 | 0.00 EPIA         |
| BUNDESOBLIGATION 0.00% 09/10/2026         | 0.00 BBG011MLF348 |
| JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042    | 0.00 BBG01B2KLYP2 |
| INTEL 4.10% 11/5/2047                     | 0.00              |
| SOUTHERN GAS NETWO 3.50% 16/10/2030       | 0.00              |
| REGENCY CENTERS CORPORATION               | 0.00 REG          |
| INTL. BANK FOR REC 1.25% 10/12/2030       | 0.00 BBG00YBC5TK5 |
| ITALY BUONI POLIEN 0.95% 15/9/2027        | 0.00 BBG00VZRJGJ7 |
| ITALY BUONI POLIEN 3.35% 01/03/2035       | 0.00 BBG00N2HP9D8 |
| ITALY BUONI POLIEN 5.00% 01/08/2039       | 0.00 BBG0000KQPK8 |
| US. TSY. NOTE/BOND 2.50% 15/02/2045       | 0.00 BBG00827QS68 |
| TDF INFRA. SASU 4.125% 23/10/2031/10/2031 | 0.00              |
| KROGER 5.00% 15/09/2034                   | 0.00              |
| GSK CAP. 3.125% 28/11/20320000 2          | 0.00              |
| MONCLER SPA                               | 0.00 MONC         |
| IBERDROLA FINANZAS 3.00% 30/09/2031       | 0.00              |
| RELX FIN. 3.375% 20/3/2033                | 0.00              |

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| BEIERSDORF AG                                         | 0.00 BEI          |
| UK. GILT 4.25% 07/09/2039                             | 0.00 BBG0000WRHX5 |
| LOUIS DREYFUS FIN. 3.50% 22/10/2031S 22/10/31         | 0.00              |
| EUR100000 REGS                                        |                   |
| BUNDESREPUBLIK DEU 0.00% 15/08/2030                   | 0.00 BBG00VCVGBK5 |
| JAPAN GOV. TWENTY 1.70% 20/06/2033                    | 0.00 BBG004PWG3X3 |
| HEALTHPEAK PROPERTIES INC                             | 0.00 DOC          |
| ITALY BUONI POLIEN 4.20% 01/03/2034                   | 0.00 BBG01J34B066 |
| ASSOCIATED BRITISH FOODS PLC                          | 0.00 ABF          |
| PROLOGIS INTL. FN 3.125% 01/06/2031MTN 01/06/2031     | 0.00              |
| EUR100000                                             |                   |
| UPM-KYMMENE 2.25% 23/05/20293 REGS                    | 0.00              |
| JOHNSON & JOHNSON 3.35% 26/02/2037                    | 0.00              |
| COMPUTERSHARE LTD                                     | 0.00 CPU          |
| ITALY BUONI POLIEN 0.90% 01/04/2031GS                 | 0.00 BBG00XLX1303 |
| SPAIN GOV. BD. 3.50% 31/5/2029                        | 0.00 BBG01JLCLZX0 |
| ROTHESAY LIFE 3.37% 12/JUL/2026                       | 0.00 BBG00PNTKDZ6 |
| ENGIE 4.25% 6/3/2044                                  | 0.00              |
| US. TSY. NOTE/BOND 3.00% 15/05/2047                   | 0.00 BBG00GM9STJ6 |
| SUBARU CORP                                           | 0.00 7270         |
| US. TSY. NOTE/BOND 2.75% 15/08/2047                   | 0.00 BBG00HC3QXT0 |
| MEDTRONIC 4.15% 15/10/2053                            | 0.00              |
| JAPAN GOV. TWENTY 1.60% 20/12/2033                    | 0.00 BBG005Q2N8W7 |
| JAPAN GOV. TWENTY 0.40% 20/6/2040                     | 0.00 BBG00W769RJ9 |
| FRENCH REPUBLIC GO 3.00% 25/05/2054                   | 0.00 BBG01F3KDV68 |
| DSM 3.375% 25/02/2036                                 | 0.00              |
| JAPAN GOV. TWENTY 1.60% 20/03/2044                    | 0.00 BBG01MCL2ZF4 |
| ALLIANDER NV 3.00% 07/10/2034                         | 0.00              |
| YARA INTERNATIONAL ASA                                | 0.00 YAR          |
| IQVIA 6.25% 01/02/2029                                | 0.00              |
| AUSTRALIA GOVERNME 2.75% 21/11/2027                   | 0.00 BBG00BNT3F72 |
| BUNDESREPUBLIK DEU 2.50% 04/07/2044                   | 0.00 BBG002WJJWC4 |
| EDENRED                                               | 0.00 EDEN         |
| US. TSY. NOTE/BON 4.625% 15/02/2055/2055 USD100 BONDS | 0.00 BBG01S53LGS6 |
| 02/55                                                 |                   |
| HEIMSTADEN BOSTAD TRESRY 1.37% 03/MAR/2027            | 0.00              |
| BANCO DE SABADELL SA                                  | 0.00 SAB          |
| EMERA INC                                             | 0.00 EMA          |
| CLOROX CO DEL                                         | 0.00 CLX          |
| GEN. MOTORS FINL. 4.90% 06/10/2029                    | 0.00              |
| NORFOLK SOUTHERN 5.95% 15/03/20641000                 | 0.00              |
| WP CAREY 3.70% 19/11/2034                             | 0.00              |
| AMPRION 3.85% 27/08/2039                              | 0.00              |
| CANADIAN GOV. BD. 2.00% 1/12/2051                     | 0.00 BBG00JL745S3 |
| SONOVA HOLDING AG - REG                               | 0.00 SOON         |
| ARENA REIT                                            | 0.00 ARF          |
| W P CAREY INC                                         | 0.00 WPC          |
| UK. GILT 3.75% 22/10/2053                             | 0.00 BBG01C9QT7M4 |
| SINGAPORE GOV. BD. 2.75% 01/03/2046                   | 0.00 BBG00C808JN9 |
| STMICROELECTRONICS NV                                 | 0.00 STMPA        |
| CANADIAN DOLLAR                                       | 0.00 *            |
| SAAB ORD SHS CLASS B                                  | 0.00 SAABB        |
| UNITED STATES TRE 3.875% 30/09/2029                   | 0.00 BBG019SRQ670 |
| US. TSY. NOTE/BOND 2.75% 30/06/2025                   | 0.00 *            |
| LOGITECH INTERNATIONAL SA                             | 0.00 LOGN         |
| UK. GILT 1.25% 22/10/2041                             | 0.00 BBG00RCQDP18 |
| ITALY BUONI POLIEN 6.50% 01/11/2027                   | 0.00 BBG000050P65 |
| WHITBREAD PLC                                         | 0.00 WTB          |
| US. TSY. NOTE/BOND 3.00% 31/10/2025                   | 0.00 BBG00M922282 |
| BUNDESREPUBLIK DEU 1.25% 15/08/2048                   | 0.00 BBG00HPJCCH5 |
| JAPAN GOV. TWENTY 4.00% 04/01/2037                    | 0.00 BBG00009R1F1 |
| JACK HENRY & ASSOCIATES INC                           | 0.00 JKHY         |
| ITC HOLDINGS CORP 5.65% 09/05/2034                    | 0.00              |
| SOUTH32 LIMITED ORDINARY FULLY PAID                   | 0.00 S32          |
| PAN PACIFIC INTL H NPV                                | 0.00 7532         |

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| FIDELITY NATL. INF 2.00% 21/05/20305/2030 EUR1000 SEC | 0.00              |
| JAPAN GOV. TEN YEA 0.10% 20/03/2028                   | 0.00 BBG00K6STZ99 |
| SPAIN GOV. BD. 5.75% 30/07/2032                       | 0.00 BBG000023K79 |
| US. TSY. NOTE/BON 2.625% 31/01/2026                   | 0.00 BBG00N6H7CQ3 |
| KINGDOM OF BELGIUM 3.00% 22/6/203397 144A             | 0.00 BBG01C95XCC5 |
| UK. GILT 4.25% 07/12/2040                             | 0.00 BBG0000HBW99 |
| TERADYNE INC                                          | 0.00 TER          |
| EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050             | 0.00              |
| ILLUMINA 5.80% 12/12/2025                             | 0.00              |
| BLACKSTONE PROPERT 1.75% 12/03/2029                   | 0.00              |
| UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030  | 0.00 *            |
| COLOPLAST                                             | 0.00 COLOB        |
| APA INFRA. 2.00% 15/07/2030EUR100000 9                | 0.00              |
| CHUBB INA HLDGS. 5.00% 15/03/2034                     | 0.00              |
| SOUTH COAST BRITIS 4.15% 12/12/205312/12/2053 CAD1    | 0.00 BBG01BWL4M09 |
| CLP HOLDINGS LIMITED HKD                              | 0.00 2            |
| HEIMSTADEN BOSTAD 1.00% 13/04/2028                    | 0.00              |
| SPAIN GOV. BD. 1.45% 31/10/2027                       | 0.00 BBG00H1HMQF5 |
| BUNDESREPUBLIK DEU 4.75% 04/07/2034                   | 0.00 BBG000054BX2 |
| CANADIAN GOVERNMENT 1.50% 01/06/2031                  | 0.00 BBG0109ZG5H4 |
| JAPAN GOV. THIRTY 0.70% 20/06/2051                    | 0.00 BBG011PPK4Q4 |
| FUT JUN 25 LIF LONG GILT                              | 0.00 G M5         |
| REPUBLIC SERVS. 3.95% 15/5/20282000                   | 0.00              |
| FRASERS CENTREPOINT TRUST                             | 0.00 FCT          |
| FRENCH REPUBLIC GO 1.25% 25/5/2038                    | 0.00 BBG016J6X6P4 |
| UTD. AIRLINES 4.375% 15/04/2026                       | 0.00              |
| STANLEY BLACK & DECKER INC                            | 0.00 SWK          |
| JPM. CHASE F2F 22/4/2031                              | 0.00 BBG00T6R6KW4 |
| JAMES HARDIE INDUSTRIES PLC                           | 0.00 JHX          |
| SGS SA                                                | 0.00 SGSN         |
| CANADIAN GOV. BD. 3.00% 01/06/2034                    | 0.00 BBG01KR5FC28 |
| PACIFIC GAS & ELEC 6.15% 01/03/2055                   | 0.00              |
| ITALY BUONI POLIEN 4.35% 1/11/2033                    | 0.00 BBG01GF6XS78 |
| SPAIN GOV. BD. 1.45% 30-APR-29                        | 0.00 BBG00N568449 |
| TRIMBLE INC COM NPV                                   | 0.00 TRMB         |
| US. TSY. NOTE/BOND 2.50% 15/02/2046                   | 0.00 BBG00C59XZW9 |
| CONTINENTAL AG                                        | 0.00 CON          |
| LINDT & SPRUENGLI AG-REG                              | 0.00 LISN         |
| DAYFORCE INC                                          | 0.00 DAY          |
| SUNCORP GROUP LTD                                     | 0.00 SUN          |
| EPAM SYSTEMS INC                                      | 0.00 EPAM         |
| COVESTRO AG NPV                                       | 0.00 1CO          |
| CARLYLE GROUP INC                                     | 0.00 CG           |
| GENPACT LUXEMBOURG 1.75% 10/04/2026NTS 10/04/2026 USD | 0.00              |
| FACTSET RESEARCH S 2.90% 01/03/2027SD1000             | 0.00              |
| JAPAN GOV. TWO YEA 0.10% 01/02/2026                   | 0.00 BBG01L87YGL2 |
| SINGAPORE EXCHANGE LTD                                | 0.00 SGX          |
| EQUITABLE HLDGS IN COM                                | 0.00 EQH          |
| INFORMA PLC                                           | 0.00 INF          |
| BOUYGUES                                              | 0.00 EN           |
| JAPAN GOV. THIRTY 2.30% 20/03/2039                    | 0.00 BBG00005BP72 |
| TOAST INC                                             | 0.00 TOST         |
| AVANTOR INC                                           | 0.00 AVTR         |
| ITALY BUONI POLIEN 5.75% 01/02/2033                   | 0.00 BBG000071JV6 |
| CANADIAN GOV. BD. 4.50% 01/11/2025                    | 0.00 BBG01HQZ0VH8 |
| ASIA VITAL COMPONE TWD10                              | 0.00 3017         |
| ITALY BUONI POLIEN 3.80% 01/08/2028                   | 0.00 BBG01GTHND28 |
| HUNTSMAN INTL. 4.50% 01/05/2029                       | 0.00              |
| JAPAN GOV. TWENTY 2.10% 20/03/2030                    | 0.00 BBG000037TF5 |
| US. TSY. NOTE/BOND 2.50% 15/05/2046                   | 0.00 BBG00CV1QFR5 |
| BUNDESREPUBLIK DEU 1.00% 15/8/2025                    | 0.00 *            |

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| ITALY BUONI POLIEN 3.45% 01/03/2048            | 0.00 BBG00GW182B1 |
| FIDELITY NATL FINL FNF GROUP                   | 0.00 FNF          |
| UK. GILT 4.75% 07/12/2038                      | 0.00 BBG000086XN7 |
| BUNDESREPUBLIK DEU 0.25% 15/08/2028            | 0.00 BBG00LBZK956 |
| UK. GILT 4.375% 31/7/2054                      | 0.00 BBG01KYBYP36 |
| KINGDOM OF BELGIUM 3.75% 22/06/2045            | 0.00 BBG005813G26 |
| STANTEC INC                                    | 0.00 STN          |
| BUNDESREPUBLIK DEU 1.00% 15/5/20381            | 0.00 BBG016WVDVK6 |
| AMCOR PLC COM USD                              | 0.00 AMCR         |
| SOLVENTUM ORD SHS                              | 0.00 SOLV         |
| UK. GILT 3.25% 22/1/2044                       | 0.00 BBG003H46RK8 |
| MS. F2F 19/7/2035                              | 0.00 BBG01NTC30T5 |
| ILLUMINA 4.65% 09/09/2026                      | 0.00 BBG01PL3B0D6 |
| SPAIN GOV. BD. 5.15% 31/10/2028                | 0.00 BBG004T7KV67 |
| PEARSON PLC ORD                                | 0.00 PSON         |
| CITIGROUP INC F2F 13/02/2035                   | 0.00 BBG01LCJJCL7 |
| NEW YORK LIFE GLOB 4.55% 28/1/2033USD2000 144A | 0.00 BBG01D2QWTH3 |
| NORTONLIFELOCK                                 | 0.00 GEN          |
| SPAIN GOV. BD. 3.90% 30/07/2039                | 0.00 BBG01FFVQ644 |
| ALIGN TECHNOLOGY INC                           | 0.00 ALGN         |
| ZILLOW GROUP INC                               | 0.00 Z            |
| SINGAPORE GOV. BD. 2.75% 01/04/2042            | 0.00 BBG002RZZ777 |
| JAPAN GOV. THIRTY 2.20% 20-MAR-41              | 0.00 BBG001KJVJC4 |
| ELIA GROUP NPV SR 03042025                     | 0.00 ELI24        |
| COCHLEAR LIMITED                               | 0.00 COH          |
| WISE CL A ORD SHS                              | 0.00 WISE         |
| JAPAN GOV. THIRTY 1.80% 20/03/2043             | 0.00 BBG00473SK84 |
| CANADIAN GOV. BD. 2.00% 01/06/2028             | 0.00 BBG00HBGFCS1 |
| NOMURA RESEARCH INSTITUTE LTD                  | 0.00 4307         |
| TARGA RES. 6.50% 15/2/2053                     | 0.00              |
| FANNIE MAE POOL 2.50% 01/02/20522 USD CB2804F  | 0.00 BBG014TW9WN3 |
| HEIMSTADEN BOSTAD 0.75% 06/09/20299            | 0.00              |
| UK. GILT 4.25% 7/12/2055                       | 0.00 BBG0000B53Q4 |
| SPAIN GOV. BD. 3.45% 31/10/2034                | 0.00 BBG01N2PVYH3 |
| WESTERN MIDSTREAM 6.15% 1/4/2033               | 0.00              |
| SMURFIT WESTROCK P COM USD0.001                | 0.00 SW           |
| MERCK 5.15% 17/05/2063                         | 0.00              |
| BUNDESSCHATZANWEIS 3.10% 12/12/2025.01         | 0.00 BBG01JP6S9J6 |
| HCA 5.125% 15/6/2039                           | 0.00              |
| CANADIAN GOV. BD. 2.50% 1/12/2032              | 0.00 BBG0192XP1S4 |
| GFL ENVIRONMENTAL INC                          | 0.00 GFL          |
| US. TSY. NOTE/BOND 5.00% 15/05/2037            | 0.00 BBG000F04HZ2 |
| JAPAN GOV. TWENTY 1.80% 20/09/2031             | 0.00 BBG0022G9Z82 |
| FRENCH REPUBLIC GO 2.75% 25/02/2030            | 0.00 *            |
| JAPAN GOV. TWENTY 1.40% 20/12/2042             | 0.00 BBG01CDB4JJ7 |
| EQT AB                                         | 0.00 EQT          |
| BUNDESOBLIGATION 2.10% 12/04/2029.01 .189      | 0.00 BBG01KYKJH95 |
| VAT GROUP AG                                   | 0.00 VACN         |
| INDO RUPIAH                                    | 0.00 *            |
| ITALY BUONI POLIEN 2.00% 1/2/2028              | 0.00 BBG00JWP9FK2 |
| UDR INC                                        | 0.00 UDR          |
| AUSTRALIA GOVERNME 0.50% 21/09/2026            | 0.00 BBG00XGWW0J3 |
| ITALY BUONI POLIEN 3.15% 15/11/2031            | 0.00 BBG01QG0BBH8 |
| JAPAN GOV. TEN YEA 0.30% 20/12/2025            | 0.00 BBG00BL07D96 |
| SPAIN GOV. BD. 1.50% 30/04/2027                | 0.00 BBG00FVM7WP8 |
| AUSTRALIA GOVERNME 4.25% 21/04/2026            | 0.00 BBG00642QB59 |
| JAPAN GOVERNMENT T 0.50% 20/03/2041            | 0.00 BBG01064VJ70 |
| INTEL 4.75% 25/03/2050                         | 0.00              |
| JAPAN GOV. THIRTY 2.00% 20/03/2042             | 0.00 BBG002Q9JND2 |
| TENNET HOLDING BV 0.125% 30/11/20320000 18     | 0.00              |
| LINDE 1.625% 31/03/2035                        | 0.00              |
| SSE                                            | 0.00 SSE          |
| FRENCH REPUBLIC GO 1.50% 25/05/2050            | 0.00 BBG00NDHNVD9 |
| ROCHE HOLDING AG                               | 0.00 RO           |
| TOKYO GAS CO LTD                               | 0.00 9531         |

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|-----------------------------------------------|--------------------|
| TENNET HLDG. 0.875% 16/06/20350000 23         | 0.00               |
| REVVITY INC                                   | 0.00 RVTY          |
| REA GROUP LTD                                 | 0.00 REA           |
| ITALY BUONI POLIEN 2.95% 01/09/2038           | 0.00 BBG00JQ531T1  |
| VIACOM 6.875% 30/04/2036                      | 0.00 BBG0000BBRF6  |
| UK. GILT 2.00% 7/9/2025                       | 0.00 BBG0088JSC32  |
| HANG SENG BANK                                | 0.00 11            |
| SYENSQO SA NPV                                | 0.00 SYENS         |
| GOODMAN US FIN. S 5.125% 07/10/2034           | 0.00               |
| JAPAN GOV. TWENTY 1.20% 20/12/2034            | 0.00 BBG007R2YH78  |
| SPAIN GOVERNMENT B 3.15% 30/04/20334A         | 0.00 BBG01D1ZX5S3  |
| BUNDESOBLIGATION 0.0% 16/APR/2027             | 0.00 BBG014GTWKZ1  |
| ALBERMARLE CORP                               | 0.00 ALB           |
| UNITED KINGDOM GI 4.375% 7/3/2028             | 0.00 BBG01QNNQ6BX1 |
| SPAIN GOV. BD. 5.15% 31/10/2044               | 0.00 BBG005D3QNJ8  |
| KUEHNE & NAGEL INTERNATIONAL AG               | 0.00 KNIN          |
| BOLIDEN ORD SHS                               | 0.00 BOL           |
| BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS    | 0.00 *             |
| JAPAN GOV. THIRTY 1.30% 20/06/2052            | 0.00 BBG018NR1NG7  |
| BUNDESREPUBLIK DEU 0.50% 15/02/2028           | 0.00 BBG00JNDS1D7  |
| HOST HOTELS & RESORTS INC                     | 0.00 HST           |
| CANADIAN GOV. BD. 1.50% 1/6/2026              | 0.00 BBG009LR22L7  |
| AUSTRALIA GOV. BD. 4.75% 21/4/2027            | 0.00 BBG0025XPYX9  |
| EXOR NV                                       | 0.00 EXO           |
| SCHRODERS PLC ORD GB                          | 0.00 SDR           |
| ROYALTY PHARMA PLC                            | 0.00 RPRX          |
| UK. GILT 3.75% 22/07/2052                     | 0.00 BBG0024CKPC3  |
| BONOS Y OBLIG DE 0.50% 31/10/2031             | 0.00 BBG011K30VT7  |
| NEUROCRINE BIOSCIENCES INC                    | 0.00 NBIX          |
| MONDI PLC ORD EURO.22                         | 0.00 MNDI          |
| EQUITY LIFESTYLE PROPERTIES INC               | 0.00 ELS           |
| SMITH & NEPHEW PLC                            | 0.00 SN/           |
| ERIE INDEMNITY CO                             | 0.00 ERIE          |
| JAPAN GOV. THIRTY 2.50% 20/3/2038             | 0.00 BBG00002R8L4  |
| ITALY BUONI POLIEN 2.05% 01/08/2027           | 0.00 BBG00H1RJC40  |
| US. TSY. NOTE/BOND 2.25% 15/08/2046           | 0.00 BBG00DJ90P78  |
| SPAIN GOVERNMENT B 0.00% 31/01/2027           | 0.00 BBG0131R7B72  |
| UK. GILT 4.00% 22/1/2060                      | 0.00 BBG0000DN950  |
| NETHERLANDS GOV. B 0.75% 15/07/2027           | 0.00 BBG00FS07BQ5  |
| POOL CORPORATION                              | 0.00 POOL          |
| KOREA HOUSING FIN 3.714% 11/04/2027           | 0.00 BBG01G2NCQV5  |
| SEGRO PLC                                     | 0.00 SGRO          |
| ITALY BUONI POLIEN 2.80% 01/12/2028           | 0.00 BBG00LK81M21  |
| US. TSY. NOTE/BOND 3.50% 15/02/2039           | 0.00 BBG000FJZ6G2  |
| ITALY BUONI POLIEN 1.65% 1/12/2030            | 0.00 BBG00V7Q1834  |
| ITALY BUONI POLIEN 3.40% 1/4/2028             | 0.00 BBG01BPTZ7P2  |
| CANADIAN GOVERNMENT 3.25% 01/DEC/2033         | 0.00 BBG01H511261  |
| US TREASURY N/B 3.87% 31/DEC/2029             | 0.00 BBG01C4GK0Q1  |
| CAMDEN PROPERTY TRUST                         | 0.00 CPT           |
| GRAB HOLDINGS LTD                             | 0.00 GRAB          |
| US. TSY. NOTE/BOND 2.75% 31/8/2025            | 0.00 BBG00LTQLMS2  |
| JAPAN GOV. THIRTY 2.00% 20/09/2040            | 0.00 BBG0015W43G3  |
| GENMAB AS                                     | 0.00 GMAB          |
| SS AND C TECHNOLOGIES HOLDINGS                | 0.00 SSNC          |
| BROADSTONE NET LEA 2.60% 15/09/203131 USD1000 | 0.00               |
| JAPAN GOV. THIRTY 1.60% 20/12/2053            | 0.00 BBG01KZN0HB5  |
| ITALY BUONI POLIEN 1.45% 01/03/2036           | 0.00 BBG00RPRL820  |
| BROOKLYN UNION GA 6.415% 18/07/2054           | 0.00               |
| GEORGE WESTON LTD                             | 0.00 WN            |
| JPM CCP EUR BROKER ACCOUNT                    | 0.00 *             |
| FRENCH REPUBLIC GO 4.00% 25/04/2055           | 0.00 BBG000043QS9  |
| ALLIANT ENERGY CORP                           | 0.00 LNT           |
| SPAIN GOV. BD. 2.80% 31/5/2026                | 0.00 BBG01C82WNY6  |
| CANADIAN GOV. BD. 0.50% 1/09/2025             | 0.00 BBG00SYP60V4  |
| CAP. ONE FINL. F2F 08/06/2029                 | 0.00 BBG01GXKWPS1  |

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| AUSTRALIA GOV. BD. 2.75% 21/11/2028                            | 0.00 BBG00FZZ10Y1  |
| JAPAN GOV. THIRTY 0.50% 20/03/2049                             | 0.00 BBG00NSMX7S8  |
| LIBERTY MUTUAL GRP 5.50% 15/06/205200 144A                     | 0.00               |
| SHIMANO INC                                                    | 0.00 7309          |
| FUT JUN 25 U.S. T-BONDS                                        | 0.00 USM5          |
| AUSTRALIA GOV. BD. 1.00% 21/11/2031                            | 0.00 BBG00WW5RQQ7  |
| FANNIE MAE POOL 4.50% 1/11/2052                                | 0.00 *             |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA | 0.00 *             |
| ENT. PRODS. OPERAT 2.80% 31/01/2030                            | 0.00               |
| SPAIN GOV. BD. 2.15% 31/10/2025                                | 0.00 *             |
| JAPAN GOV. TWENTY 1.80% 20/06/2031                             | 0.00 BBG00215N8T8  |
| SPAIN GOVERNMENT B 1.95% 30/4/2026                             | 0.00 BBG00BVLYD08  |
| UK. GILT 4.25% 07/12/2046                                      | 0.00 BBG0000C9869  |
| JAPAN GOV. TWENTY 0.30% 20/06/2039                             | 0.00 BBG00PQD13W4  |
| AUSTRALIA GOV. BD. 3.25% 21/04/2029                            | 0.00 BBG003GGDGQ2  |
| NORDSON CORP                                                   | 0.00 NDSN          |
| US. TSY. NOTE/BON 1.375% 31/8/2026                             | 0.00 BBG00Q3B8NB9  |
| AUSTRALIA GOV. BD. 2.75% 21/11/2029                            | 0.00 BBG00JR70BH0  |
| US. TSY. NOTE/BOND 1.75% 31/12/2026                            | 0.00 BBG00R4RS5F8  |
| EPIROC AB SER B NPV POST SPLIT                                 | 0.00 EPIB          |
| LAND SECURITIES GROUP PLC                                      | 0.00 LAND          |
| INTEL CORP 4.90% 05/08/2052                                    | 0.00               |
| LABORATORY CORP OF 4.80% 01/10/20342034                        | 0.00               |
| INSURANCE AUSTRALIA GROUP LIMITED                              | 0.00 IAG           |
| BURLINGTON STORES INC                                          | 0.00 BURL          |
| NETHERLANDS GOV. B 0.50% 15/7/2026                             | 0.00 BBG00C7SNBD0  |
| WIHLBORGS FAST. AB NPV                                         | 0.00 WIHL          |
| OBIC CO LTD                                                    | 0.00 4684          |
| FRENCH REPUBLIC GO 2.00% 25/05/2048                            | 0.00 BBG00GQ4WBT6  |
| BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS                  | 0.00 BBG00ZDV8X2   |
| SODEXO                                                         | 0.00 SW            |
| CHARTER COMMS. OP 4.908% 23/07/2025                            | 0.00               |
| QIAGEN ORD SHS                                                 | 0.00 QIA           |
| AIB GRP. F2F 17/11/2027REGS                                    | 0.00 BBG010Z1BRT4  |
| JAPAN GOV. TWENTY 2.00% 20/12/2025                             | 0.00 BBG000057H57  |
| CARMAX INC                                                     | 0.00 KMX           |
| JAPAN GOV. TWENTY 0.50% 20/9/2041                              | 0.00 BBG0132X81R7  |
| LKQ CORP COM                                                   | 0.00 LKQ           |
| KESKO OYJ-B SHS                                                | 0.00 KESKOB        |
| REGAL REXNORD CORP 6.05% 15/02/2026                            | 0.00 BBG01M8L7TH6  |
| SPAIN GOV. BD. 0.80% 30/07/2027                                | 0.00 BBG00SSJDSS0  |
| BUNDESREPUBLIK DEU 0.00% 15/02/2031                            | 0.00 *             |
| SPAIN GOV. BD. 2.55% 31/10/2032                                | 0.00 BBG017ZHBXM8  |
| UK. GILT 1.75% 22-JUL-57                                       | 0.00 BBG00FQGQ8M5  |
| JAPAN (20 YEAR ISS 0.50% 20/12/2041                            | 0.00 BBG014KH15S7  |
| JPM. CHASE F2F 22/7/2035                                       | 0.00 BBG01NSG80J3  |
| ADMIRAL GROUP PLC                                              | 0.00 ADM           |
| ZEBRA TECHNOLOGIES CORP                                        | 0.00 ZBRA          |
| AUSTRALIA GOV. BD. 2.50% 21/05/2030                            | 0.00 BBG00L2FR980  |
| JAPAN (20 YEAR ISS 0.40% 20/06/2041                            | 0.00 BBG011RKTIFY0 |
| OSK MITSUI OSK LINES LTD                                       | 0.00 9104          |
| GEN. MOTORS 5.20% 1/4/2045                                     | 0.00 BBG007GP45R6  |
| JAPAN GOV. THIRTY 2.00% 20/09/2041                             | 0.00 BBG0021TP6M5  |
| UK. GILT 4.00% 22/10/2063                                      | 0.00 BBG01G6SV4H4  |
| SNAP INC                                                       | 0.00 SNAP          |
| JAPAN GOV. THIRTY 1.40% 20/03/2053                             | 0.00 BBG01G582YY6  |
| PAN AMERICAN SILVER CORP                                       | 0.00 PAAS          |
| FANNIE MAE POOL 3.00% 01-04-2052                               | 0.00 BBG014D5Z6X6  |
| SPAIN GOV. BD. 0.70% 30/04/2032                                | 0.00 BBG014GZ3001  |
| JAPAN GOV. THIRTY 1.80% 20/09/2053                             | 0.00 BBG01JMKQ517  |
| CHUBU ELECTRIC POWER CO INC                                    | 0.00 9502          |
| DAIWA SECURITIES GROUP INC.                                    | 0.00 8601          |
| ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027                      | 0.00 BBG012JH1T38  |
| UNIBAIL RODAMCO WESTFIELD                                      | 0.00 URW           |

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|--------------------------------------------------|-------------------|
| ROGERS COMMUNICATIONS INC-B                      | 0.00 RCI/B        |
| BANCO BPM SPA                                    | 0.00 BAMI         |
| RENAULT SA                                       | 0.00 RNO          |
| T-MOBILE USA 5.75% 15/01/2034                    | 0.00              |
| JDE PEETS BV                                     | 0.00 JDEP         |
| ESSENTIAL UTILS                                  | 0.00 WTRG         |
| ITALY BUONI POLIEN 4.75% 01/09/2044              | 0.00 BBG004KC6XM9 |
| AUSTRALIA GOVERNME 0.25% 21/11/2025              | 0.00 BBG00W041MH2 |
| ONCOR ELEC. DELIVE 4.55% 15/09/2032/2032 USD2000 | 0.00              |
| JAPAN GOV. TEN YEA 2.30% 20-MAR-40               | 0.00 BBG00000B684 |
| PANDORA                                          | 0.00 PNDORA       |
| BALOISE HOLDING-REG                              | 0.00 BALN         |
| JAPAN GOV. TWENTY 1.10% 20/03/2043               | 0.00 BBG01G9W81N7 |
| MODERNA INC                                      | 0.00 MRNA         |
| NETHERLANDS GOV. B 2.75% 15/1/2047               | 0.00 BBG005X08C15 |
| AMERICAN FINANCIAL GROUP INC                     | 0.00 AFG          |
| US BANCORP F2F 12/6/2034                         | 0.00 BBG01GY3XTH1 |
| NETHERLANDS GOV. B 4.00% 15/01/2037              | 0.00 BBG00002GDX2 |
| JAPAN GOVERNMENT T 0.70% 20/12/2050              | 0.00 BBG00YT82JT1 |
| ITALY BUONI POLIEN 1.35% 1/4/2030                | 0.00 BBG00Q3X0X12 |
| COREBRIDGE FINANCIAL ORD                         | 0.00 CRBG         |
| SKYWORKS SOLUTION 1.80% 01/06/2026               | 0.00              |
| INTERTEK GROUP INC                               | 0.00 ITRK         |
| ALTAGAS INCOME LTD                               | 0.00 ALA          |
| MASCO CORP USD                                   | 0.00 MAS          |
| NATWEST MKTS. 6.625% 22/6/2026                   | 0.00 BBG01H0992N2 |
| CANADIAN GOV. 0.50% 01/12/20303                  | 0.00 BBG00XR1CR93 |
| ABBVIE 4.50% 14/05/2035                          | 0.00              |
| Income Due - SEK                                 | 0.00 *            |
| MANHATTAN ASSOCIATES INC                         | 0.00 MANH         |
| FRENCH REPUBLIC GO 4.00% 25/04/2060              | 0.00 BBG0000TZ0C3 |
| UK. GILT 3.50% 22/07/2068                        | 0.00 BBG004P3X2V2 |
| HCA 3.375% 15/03/2029                            | 0.00              |
| JAPAN GOV. TWENTY 0.90% 20/6/2042                | 0.00 BBG018RFBW23 |
| SKANSKA AB                                       | 0.00 SKAB         |
| ITALY BUONI POLIEN 4.00% 30/4/2035               | 0.00 BBG019HTBZR8 |
| SPAIN GOV. BD. 5.90% 30/07/2026                  | 0.00 BBG001KKJTK4 |
| SMITHS GROUP PLC                                 | 0.00 SMIN         |
| FRENCH REPUBLIC GO 0.50% 25/5/2040               | 0.00 BBG00V3L0BR7 |
| ITALY BUONI POLIEN 3.50% 15/02/2031              | 0.00 BBG01KXNJZS9 |
| UK. GILT 1.75% 22/1/2049                         | 0.00 BBG00LWRPTD3 |
| MEDTRONIC GLOBAL 1.375% 15/10/2040/10/2040       | 0.00              |
| EUR100000                                        |                   |
| MOTABILITY OPERAT 2.125% 18/1/2042               | 0.00              |
| SGH LIMITED ORDINARY FULLY PAID                  | 0.00 SGH          |
| ITALY BUONI POLIEN 3.45% 15/07/2031              | 0.00 BBG01MRVPH70 |
| ITALY BUONI POLIEN 0.95% 1/8/2030                | 0.00 BBG00RYQVM39 |
| MONDAY COM LTD                                   | 0.00 MNDY         |
| HONG KONG CHINA GA                               | 0.00 3            |
| ITALY BUONI POLIEN 3.00% 01/08/2029              | 0.00 BBG00NG3NHL9 |
| BANCO BPM 4.625% 29/11/2027                      | 0.00 BBG01K9FQCL3 |
| HCA 5.45% 15/09/2034                             | 0.00              |
| ITALY BUONI POLIEN 2.65% 1/12/2027               | 0.00 BBG018K9Y181 |
| THE CAMPBELL S COMPANY                           | 0.00 CPB          |
| KIMCO REALTY OP 1.90% 01/03/2028                 | 0.00              |
| VIATRIS INC                                      | 0.00 VTRS         |
| ARTHUR J GALLAGHER 5.15% 15/02/2035              | 0.00              |
| NETHERLANDS GOV. B 2.50% 15/01/2030              | 0.00 BBG01G3LT4T2 |
| ITALY BUONI POLIEN 2.00% 1/12/2025               | 0.00 BBG009WMJR97 |
| BUNDESREPUBLIK DEU 2.50% 15/8/2054               | 0.00 BBG01L80HDZ8 |
| SKYWORKS SOLUTIONS INC                           | 0.00 SWKS         |
| AUSTRALIA GOV. BD. 1.50% 21/06/2031              | 0.00 BBG00P8VBBX4 |
| ELI LILLY 4.875% 27/02/2053D1000                 | 0.00              |
| HALMA PLC                                        | 0.00 HLMA         |
| NETHERLANDS GOV. B 2.50% 15/07/2034UR1           | 0.00 BBG01LBGS6X4 |

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| JAPAN (20 YEAR IS 0.50% 20/12/2040               | 0.00 BBG00YZ11Q23 |
| ANALOG DEVICES INC 1.7% 01/OCT/2028              | 0.00              |
| N/WIDE. B/SOC. F2F 07/12/2027                    | 0.00 BBG01BQGNZD3 |
| PACIFIC EDGE LTD NPV                             | 0.00 PEB          |
| JAPAN GOV. TWENTY 1.70% 20/9/2033                | 0.00 BBG00592B500 |
| BUONI POLIENNALI D 1.25% 01/12/20260 REGS        | 0.00 BBG00DGPLZZ9 |
| UNITED KINGDOM GI 0.625% 07/06/2025              | 0.00 BBG00PH5SP35 |
| Income Due - CHF                                 | 0.00 *            |
| JERONIMO MARTINS SGPS SA                         | 0.00 JMT          |
| JAPAN (20 YEAR ISS 0.30% 20/12/2039              | 0.00 BBG00RF977V7 |
| AUSTRALIA GOV. BD. 1.00% 21/12/2030              | 0.00 BBG00TQWZZD7 |
| HOLOGIC INC                                      | 0.00 HOLX         |
| NIPPON PAINT HOLDINGS CO LTD                     | 0.00 4612         |
| JAPAN GOV. TWENTY 2.10% 20/12/2030               | 0.00 BBG001BFF193 |
| UK. GILT 4.25% 12/7/2049                         | 0.00 BBG0000SFL04 |
| OSAKA GAS CO LTD JPY                             | 0.00 9532         |
| UK. GILT 4.375% 31/01/2040                       | 0.00 BBG01P81QC89 |
| KLEPIERRE                                        | 0.00 LI           |
| JAPAN GOV. TWENTY 0.50% 20-DEC-38                | 0.00 BBG00N5SK9X4 |
| CRODA INTL                                       | 0.00 CRDA         |
| CARGILL 4.76% 23/11/2045                         | 0.00 BBG00BJTT385 |
| KINGDOM OF BELGIUM 0.80% 22/06/2027              | 0.00 BBG00FRTJ4J4 |
| JAPAN GOV. TWENTY 1.90% 20/6/2031                | 0.00 BBG001R2M1H8 |
| ABBVIE 5.20% 15/03/2035                          | 0.00              |
| FUTURES MARGIN-GBP                               | 0.00 *            |
| KANSAI ELECTRIC POWER JPY                        | 0.00 9503         |
| CANADIAN GOV. 1.50% 01/12/2031                   | 0.00 BBG0134VZNP3 |
| BUNDESREPUBLIK DEU 4.25% 4/7/2039                | 0.00 BBG0000GFFH5 |
| ITALY BUONI POLIEN 4.30% 01/10/2054              | 0.00 BBG01PNMNL1  |
| HCA 5.50% 01/03/2032                             | 0.00              |
| HCA 5.75% 01/03/2035                             | 0.00              |
| WPP PLC                                          | 0.00 WPP          |
| OTIS WORLDWIDE 5.125% 19/11/2031                 | 0.00              |
| UK. GILT 1.50% 7/22/2047                         | 0.00 BBG00DSPQPB9 |
| BXP INC                                          | 0.00 BXP          |
| AMUNDI SA                                        | 0.00 AMUN         |
| SCENTRE GROUP                                    | 0.00 SCG          |
| JAPAN GOV. TWENTY 1.50% 20/06/2034               | 0.00 BBG006NCBR02 |
| SINGAPORE GOV. BD. 3.50% 01/03/2027              | 0.00 BBG00006JFB9 |
| CHARTER COMMS. OPE 5.75% 1/4/2048                | 0.00              |
| MINEBEA MITSUMI INC                              | 0.00 6479         |
| JAPAN GOV. TWENTY 1.00% 20/12/2035               | 0.00 BBG00BNYB1W5 |
| PACIFIC GAS & ELEC 4.00% 01/12/2046              | 0.00              |
| JAPAN GOV. FORTY Y 0.50% 20/3/2060               | 0.00 BBG00V2Y0J02 |
| EVERGY INC COM NPV                               | 0.00 EVRG         |
| BRENNTAG SE                                      | 0.00 BNR          |
| CANADIAN GOVERNMENT 1.25% 01/MAR/2027            | 0.00 BBG012YNLK08 |
| JAPAN GOV. TWENTY 0.50% 20/06/2038               | 0.00 BBG00LDVBM18 |
| WESTPAC                                          | 0.00 *            |
| SPAIN GOV. BD. 2.35% 30/07/2033                  | 0.00 BBG00G27QR80 |
| ITALY BUONI POLIEN 2.50% 01/12/2032              | 0.00 BBG017241YP9 |
| ITALY BUONI POLIEN 0.50% 15/7/2028               | 0.00 BBG010Z7XMN4 |
| JARDINE MATHESON HOLDINGS LIMITED                | 0.00 JARLF        |
| CONCORDIA FINANCIAL GROUP LTD                    | 0.00 7186         |
| ROKU INC                                         | 0.00 ROKU         |
| BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N | 0.00 BBG0131RPF82 |
| JAPAN GOV. TWENTY 1.20% 20/03/2035               | 0.00 BBG00895Q5D7 |
| SWO USD RCV SOFR 1D PAY 4.1 120925               | 0.00              |
| JAPAN GOV. THIRTY 1.80% 20/03/2054               | 0.00 BBG01M8P40C8 |
| UK. GILT 1.125% 31/1/2039                        | 0.00 BBG011P69NWO |
| LY CORPORATION                                   | 0.00 4689         |
| MEDTRONIC GLOBAL HLDGS S C A 1.75% GTD SNR NTS   | 0.00              |
| 02/07/2049 EUR1000 SEC                           |                   |
| C.H. ROBINSON WORLDWIDE INC                      | 0.00 CHRW         |

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| NETHERLANDS GOV. B 5.50% 15/01/2028                          | 0.00 BBG00005MTT8 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM | 0.00 WTC          |
| VERIZON COMMS. 5.50% 23/02/2054                              | 0.00              |
| JAPAN GOV. TWENTY 1.40% 20/09/2034                           | 0.00 BBG0074GD6W1 |
| EXACT SCIENCES CORP                                          | 0.00 EXAS         |
| ITALY BUONI POLIEN 0.45% 15/02/2029                          | 0.00 BBG013FDPC12 |
| AMERICAN EXPRESS F2F 30/01/2036                              | 0.00 BBG01S18XNJ1 |
| ARKEMA                                                       | 0.00 AKE          |
| KIKKOMAN CORPORATION JPY                                     | 0.00 2801         |
| JAPAN GOV. TWENTY 0.40% 20/09/2040                           | 0.00 BBG00XXYLSW6 |
| JAPAN GOV. TWENTY 1.10% 20/06/2043                           | 0.00 BBG01HF0VG59 |
| US. TSY. NOTE/BON 2.625% 31/12/2025                          | 0.00 BBG00MVK8WM9 |
| DR ING HC F PORSCHE AG                                       | 0.00 P911         |
| TELENOR ASA                                                  | 0.00 TEL          |
| FRESENIUS MEDICAL CARE AG & CO                               | 0.00 FME          |
| ZALANDO SE NPV                                               | 0.00 ZAL          |
| SPAIN GOV. BD. 0.60% 31/10/2029                              | 0.00 BBG00PF8QYP0 |
| MAGNA INTERNATIONAL INC                                      | 0.00 MG           |
| BUNDESREPUBLIK DEU 4.75% 04/07/2040                          | 0.00 BBG0000QQVS4 |
| JAPAN GOV. THIRTY 2.40% 20/09/2038                           | 0.00 BBG000009P30 |
| CAPITALAND INTEGRATED COMMERCIAL                             | 0.00 CICT         |
| SHIONOGI & CO LTD                                            | 0.00 4507         |
| DAIFUKU CO LTD NPV                                           | 0.00 6383         |
| UK. GILT 1.625% 10/22/2054                                   | 0.00 BBG00P35L559 |
| NEWS CORP                                                    | 0.00 NWSA         |
| KINGDOM OF BELGIUM 1.00% 22/06/2031                          | 0.00 BBG00835RZK8 |
| BAXTER INTL. 3.132% 1/12/2051                                | 0.00              |
| AUSTRALIA GOV. BD. 2.25% 21/05/2028                          | 0.00 BBG00CTZSDY8 |
| MAKITA CORPORATION                                           | 0.00 6586         |
| UK. GILT 6.00% 07/12/2028                                    | 0.00 BBG00005CXH3 |
| COX COMMS. 2.95% 1/10/2050                                   | 0.00              |
| TELEPERFORMANCE                                              | 0.00 TEP          |
| SPAIN GOV. BD. 2.70% 31/10/2048                              | 0.00 BBG00K4MX853 |
| RIVIAN AUTOMOTIVE INC                                        | 0.00 RIVN         |
| EASTMAN CHEMICAL COMPANY                                     | 0.00 EMN          |
| INDUTRADE AB                                                 | 0.00 INDT         |
| WH GROUP LTD                                                 | 0.00 288          |
| BUNDESREPUBLIK DEU 2.25% 01/06/2029                          | 0.00 BBG00LK81Q86 |
| AUSTRALIA GOV. BD. 4.50% 21/04/2033                          | 0.00 BBG005LY95J9 |
| SAMSARA INC                                                  | 0.00 IOT          |
| ITALY BUONI POLIEN 2.50% 15/11/2025                          | 0.00 BBG00LY7YML1 |
| BIO TECHNE CORP                                              | 0.00 TECH         |
| FRANKLIN RESOURCES INC                                       | 0.00 BEN          |
| JAPAN GOV. THIRTY 2.20% 20/06/2054                           | 0.00 BBG01NMVZFD9 |
| ITALY BUONI POLIEN 2.10% 15/07/2026                          | 0.00 BBG00NTXKT8  |
| IMCD NV                                                      | 0.00 IMCD         |
| BUNDESREPUBLIK DEU 5.50% 04/01/2031                          | 0.00 BBG00003FDB5 |
| ITALY BUONI POLIEN 1.85% 1/7/2025                            | 0.00 BBG00TCW06D4 |
| ITALY BUONI POLIEN 1.50% 1/6/2025                            | 0.00 BBG00864VH78 |
| SCOUT24 SE                                                   | 0.00 G24          |
| JAPAN GOV. THIRTY 0.70% 20/12/2048                           | 0.00 BBG00N14SKL1 |
| ITALY BUONI POLIEN 1.60% 1/6/2026                            | 0.00 BBG00CB4D043 |
| MEDIBANK PRIVATE LIMITED                                     | 0.00 MPL          |
| US. TSY. NOTE/BON 5.375% 15/02/2031                          | 0.00 BBG000FZB1J0 |
| JAPAN GOV. FORTY Y 1.00% 20/3/2062                           | 0.00 BBG017SPDMW9 |
| BUONI POLIENNALI D 0.95% 01/12/2031                          | 0.00 BBG011BZ3QC2 |
| SINGAPORE TECH ENG SGD                                       | 0.00 STE          |
| CANADIAN GOV. BD. 1.00% 01/06/2027                           | 0.00 BBG00DHS9G24 |
| SYSMEX CORP                                                  | 0.00 6869         |
| DIETEREN GROUP                                               | 0.00 DIE          |
| JAPAN GOV. FORTY Y 0.50% 20/03/2059                          | 0.00 BBG00P97JSJ7 |
| GJENSIDIGE FORSIKR NOK                                       | 0.00 GJF          |
| BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026                    | 0.00 BBG011Y7DLS2 |
| EDP RENOVAVEIS SA                                            | 0.00 EDPR         |

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|---------------------------------------------------|-------------------|
| ICL GROUP LTD                                     | 0.00 ICL          |
| ISRAEL DISCOUNT BANK                              | 0.00 DSCT         |
| INTEL 3.25% 15/11/2049                            | 0.00              |
| JAPAN GOV. TWENTY 1.30% 20/06/2035                | 0.00 BBG009CXJWG6 |
| PHOENIX GP HLDGS ORD                              | 0.00 PHNX         |
| ZIMMER BIOMET HLDG 3.55% 20/03/2030               | 0.00              |
| VIACOM 4.375% 15/3/2043                           | 0.00 BBG004QCVDX7 |
| ITALY BUONI POLIEN 3.45% 1/3/2048                 | 0.00 BBG00GW182B1 |
| UK. GILT 1.50% 31/7/2053                          | 0.00 BBG012SDG1Q7 |
| WIX COM LTD                                       | 0.00 WIX          |
| MTR CORP                                          | 0.00 66           |
| JAPAN GOV. THIRTY 2.40% 20/03/2034                | 0.00 BBG000072974 |
| CANADIAN GOV. BD. 2.75% 1/12/2055                 | 0.00 BBG01DD5MVW6 |
| NETHERLANDS GOV. B 0.75% 15/07/2028               | 0.00 BBG00K9FH9C1 |
| KINGDOM OF BELGIUM 0.80% 22/06/2028               | 0.00 BBG00JRKKL8  |
| KINGDOM OF BELGIUM 0.00% 22/10/2031               | 0.00 BBG00YVDXF39 |
| BELGIUM GOV. BD. 4.25% 28/03/2041                 | 0.00 BBG00009YSM6 |
| JAPAN GOV. THIRTY 0.70% 20/03/2051                | 0.00 BBG00ZXCNG35 |
| ALLY FINANCIAL INC                                | 0.00 ALLY         |
| ING GROEP F2V 15/08/20340 REGS                    | 0.00 BBG01MRK9YK0 |
| AUSTRALIA GOV. BD. 3.75% 21/5/2034                | 0.00 BBG01BF9LJK1 |
| FRENCH REPUBLIC GO 0.50% 25/6/2044                | 0.00 BBG00ZNGXKM6 |
| GEN. MOTORS FINL. 5.80% 07/01/2029                | 0.00              |
| BENTLEY SYSTEMS INC                               | 0.00 BSY          |
| KEPPEL LTD                                        | 0.00 KEP          |
| ADDETECH AB SER B NPV                             | 0.00 ADDTB        |
| CANADIAN GOV. 1.75% 01/12/2053                    | 0.00 BBG011ZTTV95 |
| NETHERLANDS GOV. B 0.50% 15/01/2040               | 0.00 BBG00NTYCFZ8 |
| SOFINA SA                                         | 0.00 SOF          |
| HENKEL AG & CO KGAA                               | 0.00 HEN          |
| ITALY BUONI POLIEN 3.10% 01/03/2040               | 0.00 BBG00PF8MCG2 |
| W R BERKLEY 3.15% 30/09/2061                      | 0.00              |
| IDEX 4.95% 01/09/2029                             | 0.00              |
| EUROFINS SCIENTIFIC                               | 0.00 ERF          |
| POWER ASSETS HOLDINGS LIMITED                     | 0.00 6            |
| TEVA PHARMACEUTIC 4.375% 09/05/2030               | 0.00              |
| BUNDESREPUBLIK DE 4.75% 4/7/2028                  | 0.00 BBG00006Q9Z9 |
| SPAIN GOVERNMENT B 3.15% 30/04/2035               | 0.00 BBG01RXDFTC1 |
| ITALY BUONI POLIEN 2.45% 1/9/2033                 | 0.00 BBG00FRY8VK3 |
| CDW CDW FIN. 5.10% 01/03/2030                     | 0.00              |
| TEVA PHARM. FIN. N 3.75% 09/05/2027               | 0.00              |
| ITALY BUONI POLIEN 7.25% 01/11/2026               | 0.00 BBG00003YH25 |
| ITALY BUONI POLIEN 0.95% 01/03/2037               | 0.00 BBG00YRS0021 |
| JAPAN GOV. FORTY Y 2.10% 20/12/2029               | 0.00 BBG00009RKH7 |
| BUONI POLIENNALI DEL TES 3.25% 01/MAR/2038        | 0.00 BBG017QNPZD5 |
| ITALY BUONI POLIEN 3.25% 1/9/2046                 | 0.00 BBG007X440X8 |
| UNIVERSAL HEALTH SERVICES - CLASS B               | 0.00 UHS          |
| JAPAN GOV. TWENTY 0.70% 20/9/2038                 | 0.00 BBG00M8WDJW1 |
| JAPAN GOV. THIRTY 2.20% 20/09/2039                | 0.00 BBG00003NYH4 |
| JAPAN GOVERNMENT F 2.20% 20/03/2051               | 0.00 BBG001PJLSW8 |
| CHARTER COMMS. OP 6.384% 10/23/2035               | 0.00              |
| CAD BNP PARIBAS A/C                               | 0.00 *            |
| JAPAN GOV. TWENTY 2.30% 20/06/2027                | 0.00 BBG00002CP32 |
| JAPAN GOV. TWENTY 1.70% 20-DEC-32                 | 0.00 BBG003QDXCT2 |
| CANADIAN GOV. BD. 5.75% 01/06/2029                | 0.00 BBG00005FML9 |
| SHISEIDO COMPANY LIMITED                          | 0.00 4911         |
| INCYTE CORP                                       | 0.00 INCY         |
| TENNESSEE GAS PIPE 2.90% 1/3/2030030 USD2000 144A | 0.00              |
| DIGICO INFRASTRUCTURE REIT                        | 0.00 DGT          |
| JAPAN GOV. TWENTY 2.00% 20/03/2027                | 0.00 BBG00000RXN1 |
| ITALY BUONI POLIEN 3.85% 1/9/2049                 | 0.00 BBG00N8RYD96 |
| ITALY BUONI POLIEN 2.70% 1/3/2047                 | 0.00 BBG00C3P2HF8 |
| FRENCH REPUBLIC GO 0.75% 25/05/2053               | 0.00 BBG011PLVRG1 |
| BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029         | 0.00 BBG01JJ7VSF9 |
| DENMARK GOV. BD. 4.50% 15/11/2039                 | 0.00 BBG00006D0N5 |

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| JAPAN GOV. TWENTY 2.20% 20/06/2026   | 0.00 BBG00001MCM1 |
| SPAIN GOV. BD. 1.20% 31/10/2040      | 0.00 BBG00VCVF0N7 |
| RANDSTAD NV                          | 0.00 RAND         |
| HIKMA PHARMACEUTICALS PLC            | 0.00 HIK          |
| JAPAN GOV. TWENTY 2.10% 20/03/2026   | 0.00 BBG00000JYG6 |
| ACCENTURE CAPITAL 4.50% 04/10/2034   | 0.00              |
| WEST JAPAN RAILWAY NPV               | 0.00 9021         |
| ELISA CORPORATION OYJ-A S            | 0.00 ELISA        |
| FRENCH REPUBLIC GO 0.75% 25/5/2052   | 0.00 BBG00RKKT8D0 |
| FIRSTSERVICE CORP COM NPV            | 0.00 FSV          |
| NISSAN MOTOR CO                      | 0.00 7201         |
| JAPAN GOV. THIRTY 1.60% 20/12/2052   | 0.00 BBG01C9N7G54 |
| KINGDOM OF BELGIUM 0.10% 22/6/2030   | 0.00 BBG00RDGOQ02 |
| COLOMBIAN TES 7.75% 18/09/2030       | 0.00 BBG007X4TXG8 |
| ITALY BUONI POLIEN 3.85% 15/9/2026   | 0.00 BBG01HDBZL89 |
| LASERTEC CORP NPV                    | 0.00 6920         |
| SKF AB                               | 0.00 SKFB         |
| SUMITOMO METAL MINING CO LTD         | 0.00 5713         |
| AEP TEXAS 5.45% 15/05/2029           | 0.00              |
| JAPAN GOVERNMENT T 1.70% 20/03/2044  | 0.00 BBG0063NHV78 |
| SCHINDLER-HLDG AG REG                | 0.00 SCHN         |
| BIOMERIEUX NPV                       | 0.00 BIM          |
| BANCA POPOL EMILIA ROMAGNA           | 0.00 BPE          |
| BUNDESREPUBLIK DEU 0.00% 15/05/2035  | 0.00 BBG00TNRJTK5 |
| WHARF REAL ESTATE HKD                | 0.00 1997         |
| GALDERMA GROUP N ORD SHS             | 0.00 GALD         |
| TRELLEBORG AB-B SHS                  | 0.00 TREL B       |
| JAPAN GOV. THIRTY 1.50% 20/03/2045   | 0.00 BBG0087M8VX3 |
| ITALY BUONI POLIEN 2.20% 01/06/2027  | 0.00 BBG00FVV9FY3 |
| ITALY BUONI POLIEN 4.15% 01/10/2039  | 0.00 BBG01L8DQF03 |
| ITALY BUONI POLIEN 3.70% 15/6/2030   | 0.00 BBG01G5ZZWV7 |
| CONS. EDISON OF NE 4.30% 01/12/2056  | 0.00              |
| ITALY BUONI POLIEN 1.20% 15/08/2025  | 0.00 BBG016PFRWD0 |
| INTEL CORP 5.70% 10/02/2053          | 0.00              |
| ITALY BUONI POLIEN 2.25% 01-SEP-36   | 0.00 BBG00CR6L6T2 |
| SPAIN GOV. BD. 3.45% 30/07/2066      | 0.00 BBG00CW44RG8 |
| CANADIAN GOV. BD. 3.50% 1/3/2028     | 0.00 BBG01B34K205 |
| JAPAN GOV. TWENTY 0.40% 20/03/2040   | 0.00 BBG00TCNCPH5 |
| DENMARK GOV. BD. 0.50% 15/11/2027    | 0.00 BBG00FQWRGK0 |
| BUONI POLIENALI 0.95% 01/06/2032     | 0.00 BBG0135VNVV8 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2052  | 0.00 BBG012CF8NY1 |
| KINGDOM OF BELGIUM 1.00% 22/6/202677 | 0.00 BBG00BVLMOX3 |
| UNI CHARM CORPORATION                | 0.00 8113         |
| JAPAN GOV. THIRTY 1.40% 20/09/2052   | 0.00 BBG01B099KQ2 |
| ITALY BUONI POLIEN 0.00% 01/04/2026  | 0.00 BBG00ZDRLPT8 |
| KOBE BUSSAN CO LTD                   | 0.00 3038         |
| ITALY BUONI POLIEN 1.10% 1/4/2027    | 0.00 BBG015KKBRC5 |
| JAPAN (30 YEAR ISS 0.70% 20/12/2051  | 0.00 BBG014FQBWB1 |
| JAPAN GOV. TWENTY 1.60% 20/06/2032   | 0.00 BBG003BD1DG5 |
| IVANHOE MINES LTD COM NPV CL A       | 0.00 IVN          |
| KINGDOM OF BELGIUM 0.35% 22/06/2032  | 0.00 BBG014LVZT51 |
| FORTUM OYJ                           | 0.00 FORTUM       |
| KINGDOM OF BELGIUM 2.85% 22/10/2034  | 0.00 BBG01KXN1R60 |
| SPAIN GOV. BD. 1.90% 31/10/2052      | 0.00 BBG01575QC30 |
| YASKAWA ELECTRIC CORP                | 0.00 6506         |
| NEW ZEALAND RURAL LAND CO LTD        | 0.00 NZL          |
| TRYG AS                              | 0.00 TRYG         |
| NETHERLANDS GOV. B 0.00% 15/01/20271 | 0.00 BBG00TTD1S58 |
| JAPAN GOV. THIRTY 2.50% 20/09/2037   | 0.00 BBG0000JQ6Z7 |
| CAPITALAND INVE NPV                  | 0.00 CLI          |
| SPAIN GOV. BD. 1.00% 31/10/2050      | 0.00 BBG00RZ8VXC4 |
| JAPAN GOV. TWENTY 2.20% 20/9/2027    | 0.00 BBG000014FR9 |
| FORTUNE BRANDS HOME AND SECURITY     | 0.00 FBIN         |
| LIFCO AB SER B NPV                   | 0.00 LIFCOB       |
| VERIZON COMMS. 2.55% 21/03/2031      | 0.00              |

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| TELIA COMPANY AB                                  | 0.00 TELIA        |
| BUNDESREPUBLIK DE 5.625% 04/01/2028               | 0.00 BBG00005CTQ2 |
| KNORR BREMSE AG                                   | 0.00 KBX          |
| ITALY BUONI POLIEN 3.50% 15/01/2026               | 0.00 BBG019ZZNX69 |
| ITALY BUONI POLIEN 4.00% 15/11/2030               | 0.00 BBG01J7WQJB7 |
| SPAIN GOV. BD. 3.45% 30/7/2043                    | 0.00 BBG019QZMJD3 |
| JAPAN GOV. THIRTY 0.60% 20/09/2050                | 0.00 BBG00XRTW2N9 |
| CHARTER COMMS. OPE 6.65% 01/02/203401/02/2034 USD | 0.00              |
| SINO LAND CO LTD HKG                              | 0.00 83           |
| ZENSHO HOLDINGS CO LTD                            | 0.00 7550         |
| BUONI POLIENNALI D 0.60% 01/08/2031               | 0.00 BBG00Z8Y2X04 |
| NETHERLANDS GOV. B 0.00% 15/07/2030               | 0.00 BBG00S7JN842 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST             | 0.00 CLAR         |
| US. TSY. NOTE/BON 4.375% 15/02/2038               | 0.00 BBG000F7D9Z5 |
| TOROMONT INDUSTRIES LTD                           | 0.00 TIH          |
| AOFRIO LTD                                        | 0.00 AOF          |
| NIPPON SANSEI HOLDINGS CORP                       | 0.00 4091         |
| NITORI CO LTD                                     | 0.00 9843         |
| METSO CORPORATION                                 | 0.00 METSO        |
| EISAI CO LTD JPY                                  | 0.00 4523         |
| JAPAN GOV. THIRTY 0.40% 20/06/2049                | 0.00 BBG00PNFVX26 |
| BEIJER REF AB SER B`NPV                           | 0.00 BEIJB        |
| JAPAN GOV. THIRTY 0.90% 20-SEP-48                 | 0.00 BBG00M6Y9705 |
| CHELVETIA HOLDING CHF0.02 POST SUBD               | 0.00 HELN         |
| NEMETSCHEK AG                                     | 0.00 NEM          |
| ONCOR ELEC. DELIVE 5.35% 4/1/2035                 | 0.00              |
| ITALY BUONI POLIEN 4.45% 01/09/2043EGS            | 0.00 BBG01C97H7R4 |
| NETHERLANDS (KINGDOM OF) .5% 15/07/2032           | 0.00 BBG0159ZG413 |
| JAPAN GOVERNMENT T 0.60% 20/12/2036               | 0.00 BBG00FJKV462 |
| JAPAN GOV. TWENTY 0.50% 20/03/2038                | 0.00 BBG00KB3H2T2 |
| ASX LIMITED                                       | 0.00 ASX          |
| UK. GILT 0.875% 31/01/2046                        | 0.00 BBG00YY9ZP86 |
| JAPAN GOV. TWENTY 0.50% 20/09/2036                | 0.00 BBG00DSLML02 |
| UK. GILT 2.50% 7/22/2065                          | 0.00 *            |
| A P MOLLER-MAERSK B                               | 0.00 MAERSKB      |
| ATMOS ENERGY 5.75% 15/10/2052                     | 0.00              |
| AUSTRALIA GOV. BD. 2.25% 21/5/2028                | 0.00 BBG00CTZSDY8 |
| RICOH CO                                          | 0.00 7752         |
| AEGON ORD SHS                                     | 0.00 AGN          |
| SWISS PRIME SITE AG                               | 0.00 SPSN         |
| JAPAN GOV. TWENTY 0.60% 20/09/2037                | 0.00 BBG00HPST6L5 |
| ALLY FINANCIAL INC F2F 17/01/2031                 | 0.00 BBG01R36CBC1 |
| YAMAHA MOTOR CO                                   | 0.00 7272         |
| ITALY BUONI POLIEN 1.80% 1/3/2041                 | 0.00 BBG00X6ZCCT2 |
| VERBUND AG                                        | 0.00 VER          |
| AUSTRALIAN GOV. 1.75% 21/11/2032                  | 0.00 BBG00ZZL46K7 |
| BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS         | 0.00 BBG00X3FGDQ6 |
| FRANCE GOV. BD. 1.75% 25/5/2066                   | 0.00 BBG00CNNJPB9 |
| NICE LTD                                          | 0.00 NICE         |
| UK. GILT 0.625% 22/10/2050                        | 0.00 BBG00V5L55N7 |
| UBER TECHS. 4.80% 15/09/2034                      | 0.00              |
| JAPAN GOV. TWENTY 2.20% 20/03/2031                | 0.00 BBG001KSMN35 |
| GINNIE MAE II POOL 3.50% 20-04-2052               | 0.00 BBG0149CHC72 |
| ASAHI KASEI CORPORATION                           | 0.00 3407         |
| CANADIAN GOV. BD. 5.00% 1/6/2037                  | 0.00 BBG0000952R0 |
| REDDIT INC CL A                                   | 0.00 RDDT         |
| ELEVANCE HEALTH IN 5.65% 15/06/205400             | 0.00              |
| SARTORIUS STEDIM B EURO.1666                      | 0.00 DIM          |
| PRO MEDICUS LTD                                   | 0.00 PME          |
| VERIZON COMMUNICA 2.987% 30/10/2056               | 0.00              |
| NEW ZEALAND DOLLAR                                | 0.00 *            |
| ROCKWOOL A/S                                      | 0.00 ROCKB        |
| INTERPUBLIC GROUP COS INC USD                     | 0.00 IPG          |
| NIBE INDUSTRIER AB SER B NPV                      | 0.00 NIBEB        |

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| AEROPORTS DE PARIS (ADP)                               | 0.00 ADP          |
| CCL INDUSTRIES INC                                     | 0.00 CCL/B        |
| UTD. AIRLINES 4.625% 15/04/2029                        | 0.00              |
| KINGDOM OF BELGIUM 4.50% 28/03/2026                    | 0.00 BBG001QVF2P2 |
| JFE HOLDINGS INC                                       | 0.00 5411         |
| NETHERLANDS GOVER 0.00% 15/07/2031                     | 0.00 BBG00Z5YWCP3 |
| TIS INC                                                | 0.00 3626         |
| BAYERISCHE MOTOREN WERKE-PFD                           | 0.00 BMW3         |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID               | 0.00 SHL          |
| ITALY BUONI POLIEN 3.80% 15/4/2026                     | 0.00 BBG01FSR6936 |
| ITALY BUONI POLIEN 1.50% 30/04/2045REGS                | 0.00 BBG00ZHXZ075 |
| JAPAN GOV. TWENTY 1.60% 20/3/2033                      | 0.00 BBG00492B638 |
| JAPAN GOV. THIRTY 0.80% 20/6/2047                      | 0.00 BBG00GVX9JM2 |
| US. T-BILL. 0.00% 15/05/20252025 USD1000               | 0.00 BBG01MT05QY8 |
| ITALY BUONI POLIEN 2.80% 15/6/2029                     | 0.00 BBG017B3ZDV3 |
| POSTS ITALIANE SPA                                     | 0.00 PST          |
| JAPAN GOV. TWENTY 1.50% 20/03/2034                     | 0.00 BBG00660QP05 |
| LOTUS BAKERIES NV                                      | 0.00 LOTB         |
| ISUZU MOTORS                                           | 0.00 7202         |
| RATIONAL AG                                            | 0.00 RAA          |
| CAR GROUP LIMITED ORDINARY FULLY PAID                  | 0.00 CAR          |
| UK. GILT 1.625% 22-OCT-71                              | 0.00 BBG00KTFMWZ7 |
| HEALTH CARE SERV. 5.20% 15/06/2029                     | 0.00              |
| DAITO TRUST CONSTRUCTION COMPANY LTD                   | 0.00 1878         |
| HCA 4.625% 15/3/2052                                   | 0.00              |
| BLUESCOPE STEEL LIMITED                                | 0.00 BSL          |
| JAPAN GOV. THIRTY 1.80% 20/09/2043                     | 0.00 BBG00580KNQ8 |
| UNIPOL GRUPPO FINANZIARIO SPA                          | 0.00 UNI          |
| NETHERLANDS GOV. B 0.00% 15/01/2026                    | 0.00 BBG014D5CT98 |
| CANADIAN GOV. BD. 3.50% 1/12/2045                      | 0.00 BBG001QWS1P8 |
| OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS | 0.00 *            |
| BARRY CALLEBAUT AG - REG                               | 0.00 BARN         |
| IPSEN PROMESSES SA                                     | 0.00 IPN          |
| AISIN SEIKI CO LTD                                     | 0.00 7259         |
| UNITED MIZRAHI BANK LIMITED                            | 0.00 MZTF         |
| MITSUBISHI CHEMICAL GROUP CORPORATION                  | 0.00 4188         |
| SIG COMBIBLOC GROUP AG                                 | 0.00 SIGN         |
| TREND MICRO INCORPORATED                               | 0.00 4704         |
| NETHERLANDS GOV. B 2.00% 15/1/2054                     | 0.00 BBG0196PSDP1 |
| MITSUBISHI HC CAPITAL INC                              | 0.00 8593         |
| JAPAN GOV. THIRTY 0.60% 20/6/2050                      | 0.00 BBG00VXQ9061 |
| MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH         | 0.00              |
| KINGDOM OF BELGIUM 4.00% 28/03/2032                    | 0.00 BBG002QT84L3 |
| JAPAN GOV. TWENTY 2.00% 20/12/2044                     | 0.00 *            |
| ITALY BUONI POLIEN 1.70% 01/09/2051                    | 0.00 BBG00XZ8WMW2 |
| WHARF HOLDINGS LTD HKD                                 | 0.00 4            |
| ACCIONA SA                                             | 0.00 ANA          |
| T-MOBILE USA 2.55% 15/02/2031                          | 0.00              |
| TALANX AG                                              | 0.00 TLX          |
| KINGDOM OF BELGIUM 2.75% 22/04/2039                    | 0.00 BBG019M2WKG3 |
| MORGAN STANLEY F2F 21/01/2033                          | 0.00 BBG014MT3H47 |
| CTS EVENTIM AG AND CO. KGAA                            | 0.00 EVD          |
| MEIJI HOLDINGS CO NPV                                  | 0.00 2269         |
| BUNDESREPUBLIK DEU 6.25% 04/01/2030                    | 0.00 BBG000049PR6 |
| HOST HOTELS & RESO 2.90% 15/12/2031USD J               | 0.00              |
| FRENCH REPUBLIC GO 3.75% 25/5/2056                     | 0.00 BBG01S7ZFSW9 |
| JAPAN GOVERNMENT T 2.40% 20/03/2037                    | 0.00 BBG00000HJ53 |
| KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS           | 0.00 BBG00RRSQKT5 |
| INDUSTRIVARDEN AB                                      | 0.00 INDUA        |
| NETHERLANDS GOV. 0.00% 15/01/2029                      | 0.00 BBG0129MT0V0 |
| ITALY BUONI POLIEN 2.45% 01/09/2050                    | 0.00 BBG00RDG1LD8 |
| LUNDIN MINING CORP                                     | 0.00 LUN          |
| JAPAN GOV. FORTY Y 0.40% 20/03/2056                    | 0.00 BBG00CZTLD27 |

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|------------------------------------------------------|-------------------|
| TITULOS DE TESORER 6.25% 09/07/203609/07/2036        | 0.00 BBG00YVK7Q56 |
| COP100000 TES                                        |                   |
| Income Due - CAD                                     | 0.00 *            |
| ELI24-BBX COMMON STOCK                               | 0.00 1B1JW6U      |
| AUTOZONE 1.65% 15/1/2031                             | 0.00              |
| AUSTRALIA GOV. BD. 4.25% 21/12/2035                  | 0.00 BBG01NY1S695 |
| JAPAN (30 YEAR ISS 0.80% 20/12/2047                  | 0.00 BBG00JFFV183 |
| OPEN TEXT CORP                                       | 0.00 OTEX         |
| JAPAN GOV. FORTY Y 2.00% 20/03/2052                  | 0.00 BBG002ZFVKJ2 |
| JAPAN GOV. THIRTY 0.80% 20/03/2048                   | 0.00 BBG00K82HX47 |
| BOLLORE SE                                           | 0.00 BOL          |
| SECURITAS AB                                         | 0.00 SECUB        |
| AMERCO COM                                           | 0.00 UHAL/B       |
| GPT GROUP                                            | 0.00 GPT          |
| ENT. PRODS. OPERAT 5.35% 31/01/20331/01/2033 USD1000 | 0.00              |
| JAPAN GOV. TWENTY 0.70% 20/03/2037                   | 0.00 BBG00G6SFTW1 |
| ORLANDO HEALTH OB 5.475% 01/10/20351/10/2035         | 0.00              |
| A P MOLLER MAERSK AS                                 | 0.00 MAERSKA      |
| JAPAN GOV. THIRTY 0.70% 20/06/2048                   | 0.00 BBG00LCX9TY7 |
| M3 INC NPV                                           | 0.00 2413         |
| BUNDESREPUBLIK DEU 6.50% 04/07/2027EURO.01 REGS      | 0.00 BBG00004JGM0 |
| NEXON CO LTD                                         | 0.00 3659         |
| BONOS Y OBLIG DEL 0.85% 30/07/2037                   | 0.00 BBG0100R2F66 |
| EURAZEO                                              | 0.00 RF           |
| DELTA AIR LINES INC                                  | 0.00 DAL          |
| AUSTRALIA GOV. BD. 2.75% 21/6/2035                   | 0.00 *            |
| JAPAN GOV. TWENTY 0.60% 20/06/2037                   | 0.00 BBG00GXG52F6 |
| AMPLIFON SPA                                         | 0.00 AMP          |
| CANADIAN GOV. BD. 2.00% 1/6/2032                     | 0.00 BBG0161CL4M1 |
| MORGAN STANLEY 3.622% 01/04/2031                     | 0.00 BBG00SVDWMF5 |
| LIBERTY MEDIA CORP ORD SHS SERIES C                  | 0.00 LLYVK        |
| JAPAN GOV. THIRTY 1.90% 20/06/2043                   | 0.00 BBG004NSXMS9 |
| YAKULT HONSHA                                        | 0.00 2267         |
| SWEDEN GOV. BD. 4.00% 01/06/2041                     | 0.00 BBG0000PXXX8 |
| FRENCH REPUBLIC GO 3.00% 25/06/2049                  | 0.00 BBG01LOGPW62 |
| SUNTORY BEVERAGE AND FOOD LTD                        | 0.00 2587         |
| T-MOBILE USA INC 5.50% 15/01/2055                    | 0.00              |
| BOSTON GAS CO 5.843% 10/01/20352035                  | 0.00              |
| DENMARK GOV. BD. 2.25% 15/11/203301                  | 0.00 BBG01DC38742 |
| EMS CHEMIE HLDS REG                                  | 0.00 EMSN         |
| JAPAN GOV. TWENTY 1.20% 20/09/2035                   | 0.00 BBG00B0H72P8 |
| WILMAR INTERNATIONAL LTD                             | 0.00 WIL          |
| NEW ZEALAND GOV. B 2.75% 15/04/2037                  | 0.00 BBG00DM1SQH8 |
| VERIZON COMMS. 2.65% 20/11/2040                      | 0.00              |
| M AND G PRUDENTIAL PLC ORD                           | 0.00 MNG          |
| HENDERSON LAND DEVELOPMENT CO                        | 0.00 12           |
| JAPAN GOV. THIRTY 0.80% 20/03/2047                   | 0.00 BBG00G5D0FB4 |
| COVIVIO                                              | 0.00 COV          |
| SEMCORP INDUSTRIES LIMITED                           | 0.00 SCI          |
| RAKUTEN GROUP INC                                    | 0.00 4755         |
| SPAIN GOV. BD. 4.00% 31/10/205444A                   | 0.00 BBG01LC3YC53 |
| TFI INTERNATIONAL INC                                | 0.00 TFII         |
| RPI_CCP USD RCV CPI1D PAY 2.5042% 16-DEC-            | 0.00 *            |
| 2029CHASUS33LCHCUK                                   |                   |
| KINGDOM OF BELGIUM 1.70% 22/06/2050                  | 0.00 BBG00N6TFXX4 |
| JAPAN GOV. FORTY Y 0.90% 20/03/2057                  | 0.00 BBG00GST85C7 |
| FIFTH THIRD BANCORP 4.337% 25 AP 4.33% 25/APR/2033   | 0.00 BBG016XTD4H4 |
| APA GROUP                                            | 0.00 APA          |
| SPAIN GOV. BD. 3.10% 30/07/2031REGS                  | 0.00 BBG01NKVB3L5 |
| JAPAN GOVERNMENT T 2.50% 20/06/2036                  | 0.00 BBG00002M1R8 |
| STORA ENSO OYJ-R SHS                                 | 0.00 STERV        |
| EMPIRE CO LIMITED                                    | 0.00 EMP/A        |
| INDUSTRIVARDEN AB SER C NPV                          | 0.00 INDUC        |

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|------------------------------------------------------|--------------------|
| INFRASTRUTTURE WIR NPV                               | 0.00 INW           |
| PORSCHE AUTOMOBIL HOLDING SE                         | 0.00 PAH3          |
| COUNTRY GARDEN HLD 1.90% 20/03/2053                  | 0.00 BBG004LP0HMO  |
| KINGDOM OF BELGIUM 3.00% 22/6/2034                   | 0.00 BBG0064MM8X5  |
| JAPAN GOV. THIRTY 0.40% 20/9/2049                    | 0.00 BBG00QJDBJT8  |
| BKW AG                                               | 0.00 BKW           |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN        | 0.00 *             |
| CHASE BANK                                           |                    |
| BUNDESREPUBLIK DEU 2.30% 15/2/2033                   | 0.00 BBG01GF58J78  |
| KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS          | 0.00 BBG00YT43RX6  |
| NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033              | 0.00 BBG01DC7C8X4  |
| HCA 5.50% 15-JUN-47                                  | 0.00               |
| KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A         | 0.00 BBG01F816MJ9  |
| JAPAN GOV. THIRTY 0.40% 20/03/2050                   | 0.00 BBG00T20WKB1  |
| NETHERLANDS GOV. B 0.00% 15/01/2052                  | 0.00 BBG00XH3L6Q7  |
| JAPAN GOV. TWENTY 1.80% 20/03/2032                   | 0.00 BBG002QXHX58  |
| JAPAN GOV. TWENTY 1.80% 20/12/2032                   | 0.00 BBG0045PX7F2  |
| CANADIAN GOV. BD. 1.70% 20/12/2031                   | 0.00 BBG002BFD923  |
| JAPAN GOV. TWENTY 1.60% 20/03/2032                   | 0.00 BBG0032B7MZ2  |
| JAPAN GOV. TWENTY 2.20% 20/03/2026                   | 0.00 BBG0000156K5  |
| SAPUTO INC                                           | 0.00 SAP           |
| AUSTRALIA GOV. BD. 3.75% 21/04/2037                  | 0.00 BBG007B2CV78  |
| ORACLE CORP 3.85% SNR NTS 15/07/2036 USD2000         | 0.00               |
| ELEMENT FINANCIAL CORP                               | 0.00 EFN           |
| DENMARK GOV. BD. 0.50% 15/11/2029                    | 0.00 BBG00N124XZ8  |
| HOSHIZAKI CORP                                       | 0.00 6465          |
| TOPPAN HOLDINGS INC                                  | 0.00 7911          |
| SWEDISH GOV. 0.75% 12/05/2028060                     | 0.00 BBG00FS1DYY7  |
| AZRIELI GROUP                                        | 0.00 AZRG          |
| JUNIPER NETWORK INC                                  | 0.00 JNPR          |
| EASTERN ENERGY GAS 5.65% 15/10/2054                  | 0.00               |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES | 0.00 IAG           |
| INC                                                  |                    |
| JAPAN GOV. FORTY Y 1.70% 20/03/2054                  | 0.00 BBG006KCHRY2  |
| ITALY BUONI POLIEN 4.05% 30/10/2037                  | 0.00 BBG01MVBGRG56 |
| OMRON CORP                                           | 0.00 6645          |
| JAPAN GOV. FORTY Y 2.20% 20/03/2049                  | 0.00 BBG00002XGCG  |
| Outstanding Settlement Receipts - JPY                | 0.00 *             |
| SWEDEN GOV. BD. 3.50% 30/03/2039                     | 0.00 BBG000037SQ5  |
| KAWASAKI KISEN KAI NPV                               | 0.00 9107          |
| NETHERLANDS GOV. B 3.25% 15/01/2044EUR1              | 0.00 BBG01JR46583  |
| JAPAN GOV. THIRTY 0.60% 20/12/2046                   | 0.00 BBG00FH3N9V2  |
| JAPAN GOV. TWENTY 1.50% 20/03/2033                   | 0.00 BBG004FSZJN8  |
| WEST FRASER TIMBER CO                                | 0.00 WFG           |
| KINGDOM OF BELGIUM 1.25% 22/04/2033                  | 0.00 BBG00JGKXP04  |
| JAPAN GOV. FORTY Y 0.80% 20/03/2058                  | 0.00 BBG00L1D8B91  |
| JAPAN GOV. THIRTY 0.50% 20/09/2046                   | 0.00 BBG00DRD7112  |
| INVESTMENT AB LATOUR                                 | 0.00 LATOB         |
| NISSIN FOOD HOLDINGS CO LTD NPV                      | 0.00 2897          |
| ONO PHARMACEUTICAL CO LTD                            | 0.00 4528          |
| SWEDEN GOV. BD. 1.00% 12/11/2026                     | 0.00 BBG008P0QQ80  |
| SWATCH GROUP                                         | 0.00 UHR           |
| DAI NIPPON PRINTING CO LTD                           | 0.00 7912          |
| KINGDOM OF BELGIUM 0.00% 22/10/2027                  | 0.00 BBG00SY10PR3  |
| AUSTRALIA GOVERNME 4.25% 21/03/2036                  | 0.00 BBG01S30S8L2  |
| NETHERLANDS GOV. B 0.00% 15/01/2038                  | 0.00 BBG00ZZLCQX0  |
| BIO RAD LABORATORIES INC CLASS A                     | 0.00 BIO           |
| DENMARK GOV. BD. 1.75% 15/11/2025                    | 0.00 BBG006FT6B96  |
| EVONIK INDUSTRIES AG                                 | 0.00 EVK           |
| SEIKO EPSON CORPORATION                              | 0.00 6724          |
| BANK OF AMERICA F2F 04/02/2033                       | 0.00 BBG0151CDH70  |
| HENNES & MAURITZ                                     | 0.00 HMB           |
| KINGDOM OF BELGIUM 3.50% 22/6/2055                   | 0.00 BBG01LCH7KD5  |
| CVC CAPITAL PARTNERS PLC                             | 0.00 CVC           |
| MARS 5.00% 1/3/2032                                  | 0.00               |

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| SGD BNP PARIBAS A/C                                         | 0.00 *            |
| JAPAN GOV. TWENTY 1.80% 20/12/2031                          | 0.00 BBG002G67701 |
| KOREAN WON                                                  | 0.00 *            |
| KYOWA KIRIN CO LTD                                          | 0.00 4151         |
| TELUS CORP NON-CANANDIAN                                    | 0.00 CA87971M9969 |
| ITALY BUONI POLIEN 4.00% 30/10/2031                         | 0.00 BBG01G4FY007 |
| SG HOLDINGS CO LTD                                          | 0.00 9143         |
| FUT 06 JUN 25 EURX E-SCHATZ                                 | 0.00 DUM5         |
| JAPAN GOV. TWENTY 1.90% 20/06/2025                          | 0.00 *            |
| SCREEN HOLDINGS CONPV                                       | 0.00 7735         |
| VENTURE GBL. CALC 4.125% 15/08/20310.0% 15/08/2031          | 0.00              |
| CANADIAN GOV. BD. 2.75% 01/12/2064                          | 0.00 BBG006F65J90 |
| BUNDESREPUBLIK DEU 1.80% 15/08/2053                         | 0.00 BBG01GZWCXW3 |
| RPI_CCP USD RCV CPI1D PAY 2.4483% 11-DEC-2029CHASUS33LCHCUK | 0.00 *            |
| ZEALAND PHARMA A S                                          |                   |
| ONEX CORP                                                   | 0.00 ZEAL         |
| KINGDOM OF BELGIUM 0.80% 22/6/2025                          | 0.00 ONEX         |
| ALEXANDRIA REAL 1.875% 1/2/2033                             | 0.00 BBG007VD71F5 |
| SARTORIUS AG VORZUG                                         | 0.00              |
| JAPAN GOV. TWENTY 1.90% 20/09/2030                          | 0.00 SRT3         |
| QANTAS AIRWAYS LIMITED                                      | 0.00 BBG001618TB4 |
| Futures Margin - AUD                                        | 0.00 QAN          |
| HUARONG FIN. II 0.75% 12/11/2029                            | 0.00 *            |
| ITALY BUONI POLIEN 4.10% 30/04/2046/2046                    | 0.00 BBG00L06T0B5 |
| JAPAN GOV. THIRTY 1.70% 20/12/2043                          | 0.00 BBG01RN13W70 |
| ITALY BUONI POLIEN 3.85% 01/10/2040% 01/10/2040             | 0.00 BBG005P98GQ9 |
| JAPAN GOV. FORTY Y 1.40% 20/03/2055                         | 0.00 BBG01S7M4VD4 |
| GILDAN ACTIVEWEAR INC                                       | 0.00 BBG008KW5B09 |
| SITC INTERNATIONAL                                          | 0.00 GIL          |
| JD SPORTS FASHION ORD                                       | 0.00 1308         |
| JAPAN GOV. TWENTY 0.40% 20/03/2036                          | 0.00 JD/          |
| JAPAN GOV. THIRTY 0.80% 20/03/2046                          | 0.00 BBG00CGP8GT5 |
| HOSHINO RESORTS REIT                                        | 0.00 BBG00CDZ9QV0 |
| AUTONATION 5.89% 15/3/2035                                  | 0.00 3287         |
| ITALY BUONI POLIEN 2.80% 1/3/2067                           | 0.00              |
| CITIGROUP CCP AUD BROKER ACCOUNT                            | 0.00 BBG00DYBZHY6 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2050                         | 0.00 *            |
| KINGDOM OF BELGIUM 2.25% 22/6/2057                          | 0.00 BBG00002NSX1 |
| JAPAN GOV. THIRTY 0.80% 20/09/2047                          | 0.00 BBG00FY3GRB3 |
| CANADIAN GOV. BD. 2.75% 01-12-2048                          | 0.00 BBG00HMYQWZ6 |
| JAPAN GOVERNMENT T 2.50% 20/03/2036                         | 0.00 BBG006KJ9Z96 |
| FIFTH THIRD BANCORP F2F 06/09/2030                          | 0.00 BBG00000T6T2 |
| FUT JUN 25 10 YR T-NOTES                                    | 0.00 BBG01PKM3PW8 |
| HEALTH CARE SERV. 5.875% 15/06/2054                         | 0.00 TYM5         |
| BLOCK INC. CDI 1 1 FOREIGN EXEMPT NYSE                      | 0.00              |
| SOUTHWEST AIRLINES CO USD                                   | 0.00 XYZ          |
| FERGUSON ENTERPRis 5.00% 03/10/2034                         | 0.00 LUV          |
| JAPAN GOV. THIRTY 1.70% 20/09/2044                          | 0.00              |
| KINGFISHER PLC GBP0.1571                                    | 0.00 BBG00738F300 |
| JAPAN GOV. TWENTY 2.00% 20/03/2031                          | 0.00 KGF          |
| BONOS Y OBLIG DEL 1.00% 30/07/2042                          | 0.00 BBG001NH87J0 |
| ITALY BUONI POLIEN 2.15% 01/09/20520                        | 0.00 BBG012F1MNT9 |
| SBI HOLDINGS INC NPV                                        | 0.00 BBG014D286T8 |
| VERIZON COMMS. 2.355% 15/03/2032                            | 0.00 8473         |
| NEXI SPA ORD                                                | 0.00              |
| GLOBAL E ONLINE ORD                                         | 0.00 NEXI         |
| SWIRE PACIFIC                                               | 0.00 GLBE         |
| SEKISUI CHEMICAL CO Y50                                     | 0.00 19           |
| SEK BNP PARIBAS A/C                                         | 0.00 4204         |
| SWO USD RCV SOFR 1D PAY 4.5 100725                          | 0.00 *            |
| OTSUKA CORPORATION                                          | 0.00              |
| BELGIUM KINGDOM 1.40% 22/06/2053                            | 0.00 4768         |
| Income Due - HKD                                            | 0.00 BBG015C766K6 |
|                                                             | 0.00 *            |

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| CHIBA BANK LTD JPY                                  | 0.00 8331         |
| UK. GILT 0.50% 22/10/2061                           | 0.00 BBG00TSXQSV9 |
| DCC PLC                                             | 0.00 DCC          |
| DENMARK GOV. BD. 0.25% 15/11/205201                 | 0.00 BBG00S911XR3 |
| BUNDESREPUB. DEUTS 0.00% 15/08/2050                 | 0.00 BBG010Z6LKB6 |
| KINGDOM OF BELGIUM 1.90% 22/06/2038                 | 0.00 BBG009YZXWN3 |
| HULIC CO LTD                                        | 0.00 3003         |
| CDS_IX_CCP CDX.NA.IG.42 1%                          | 0.00 *            |
| 20290620CHASUS33ICEEUS2I65BYEE1                     |                   |
| BUONI POLIENNALI D 2.15% 01/03/2072                 | 0.00 BBG00ZXNMKM2 |
| JAPAN GOVERNMENT T 2.50% 20/06/2034                 | 0.00 BBG00001VCT4 |
| KINGDOM OF BELGIUM 2.15% 22/06/2066                 | 0.00 BBG00CSRJDY7 |
| Income Due - KRW                                    | 0.00 *            |
| UK. GILT 1.125% 22/10/2073                          | 0.00 BBG0151HW5Z3 |
| PUMA SE                                             | 0.00 PUM          |
| JAPAN GOV. THIRTY 1.40% 20/12/2045                  | 0.00 BBG00BM476D7 |
| VULCAN MATS. 5.70% 01/12/2054                       | 0.00              |
| RTS. ELIA GRP. SA/NV                                | 0.00 ELI24        |
| HIKARI TSUSHIN INC                                  | 0.00 9435         |
| JAPAN GOV. THIRTY 1.70% 20-JUN-44                   | 0.00 BBG006LJ4NW1 |
| JAPAN GOV. TWENTY 1.60% 20/06/2030                  | 0.00 BBG0015DF4W3 |
| AUSTRALIA GOV. BD. 4.75% 21/06/2054                 | 0.00 BBG01JRHFCJ7 |
| FUT JUN 25 CBT UL T-BONDS                           | 0.00 WNM5         |
| MEXICAN BONOS 8.50% 01/03/202903/29 MXN100 M BONOS  | 0.00 BBG01HXBK2J3 |
|                                                     |                   |
| TELECOM ITALIA SPA                                  | 0.00 TIT          |
| AUSTRALIA GOV. BD. 3.25% 21/06/2039                 | 0.00 BBG00B5ZGWL1 |
| US. TSY. NOTE/BOND 5.25% 15/02/2029                 | 0.00 BBG000FMHS13 |
| DENTSU GROUP INC                                    | 0.00 4324         |
| FUT CALL MAY 25 T-NOTE OPTION 1125                  | 0.00 TYK5C        |
| KINGDOM OF BELGIUM 3.45% 22/6/2043                  | 0.00 BBG01GN82W07 |
| DEMANT A S                                          | 0.00 DEMANT       |
| SINGAPORE AIRLINES LTD                              | 0.00 SIA          |
| JAPAN GOV. THIRTY 1.40% 20/09/2045                  | 0.00 BBG009YYX957 |
| SWEDEN GOV. BD. 1.75% 11/11/2033                    | 0.00 BBG0172X1GT0 |
| SWEDEN GOV. BD. 2.25% 1/6/2032                      | 0.00 BBG002QR72C2 |
| US. TSY. NOTE/BON 6.125% 15/08/2029                 | 0.00 BBG000FVQ8V4 |
| SAGAX AB                                            | 0.00 SAGAB        |
| JAPAN POST INSURANCE CO LTD                         | 0.00 7181         |
| FRENCH REPUBLIC GO 0.50% 25/05/2072                 | 0.00 BBG00YZ22L49 |
| HANKYU HANSHIN HOLDINGS NPV                         | 0.00 9042         |
| HKT TRUST AND HKT SHARE STAPLED UNIT                | 0.00 6823         |
| BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93           | 0.00 BBG00Z46Q960 |
| SWEDISH GOV. 0.125% 12/05/203100 1062               | 0.00 BBG00SL2BX14 |
| REECE LIMITED                                       | 0.00 REH          |
| HOUSING NEW ZEALAND LTD 240430 2.183 GB             | 0.00 NZHNZD0230L2 |
| COLOMBIAN TES 7.00% 30/06/2032                      | 0.00 BBG00FQWWJ19 |
| KINGDOM OF BELGIUM 1.45% 22/06/203701 84            | 0.00 BBG00GSFT7J3 |
| AMPHENOL 5.375% 15/11/2054                          | 0.00              |
| DELIVERY HERO SE                                    | 0.00 DHER         |
| TOHO CO LTD JPY                                     | 0.00 9602         |
| AT&T 3.85% 1/6/2060                                 | 0.00              |
| DESCARTES SYSTEMS GROUP INC                         | 0.00 DSG          |
| COLOMBIAN TES 7.25% 26/10/2050                      | 0.00 BBG00X8RDPM5 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                 | 0.00 LUNDB        |
| NORWEGIAN KRONOR                                    | 0.00 *            |
| KRW BNP PARIBAS A/C                                 | 0.00 *            |
| Income Due - TWD                                    | 0.00 *            |
| COLOMBIAN TES 11.50% 25/07/204625/07/2046 COP500000 | 0.00 BBG01NQ7Q7Z2 |
| B                                                   |                   |
| INDONESIA TSY. BD 7.125% 15/06/2043                 | 0.00 BBG0195FFCD3 |
| INDONESIA TSY. BD 7.125% 15/06/2038                 | 0.00 BBG019K9TPR1 |
| FX OPTIONS                                          | 0.00 *            |
| INDONESIA TSY. BD. 6.75% 15/07/20350000 FR0103      | 0.00 BBG01P2SVD60 |
| JAPAN GOV. THIRTY 2.50% 20/9/2034                   | 0.00 BBG00001SXL0 |

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| INDONESIA TSY. BD 6.875% 15/07/205400000 FR0102        | 0.00 BBG01KV0P0T0 |
| FUT CALL MAY 25 T-NOTE OPTION 1130                     | 0.00 TYK5C        |
| BONOS Y OBLIG DEL 1.45% 31/10/2071                     | 0.00 *            |
| SWO USD RCV SOFR 1D PAY 4.5 090725                     | 0.00              |
| BANQUE CANTONALE VAUDOISE                              | 0.00 BCVN         |
| CITIGROUP CCP                                          | 0.00 *            |
| SINGAPORE DOLLAR                                       | 0.00 *            |
| FUT JUN 25 CBT ULT TNOTE                               | 0.00 UXYM5        |
| CK INFRASTRUCTURE                                      | 0.00 1038         |
| IRS_CCP AUD RCV 2.75% PAY BBSW6M 03-DEC-               | 0.00 *            |
| 2031SBSIUS33LCHCUK                                     |                   |
| SUMISHO COMPUTER SYSTEMS CORPORATION                   | 0.00 9719         |
| CDS_IX_CCP CDX.NA.IG.43 1%                             | 0.00 *            |
| 20291220CHASUS33ICEEUS2I65BYEG6                        |                   |
| MARS 5.80% 01/05/2065                                  | 0.00              |
| COLOMBIAN PESO                                         | 0.00 *            |
| NOK BNP PARIBAS A/C                                    | 0.00 *            |
| SHIMADZU CORP                                          | 0.00 7701         |
| DOWLAIS GROUP PLC                                      | 0.00 DWL          |
| FUT JUN 25 ME 10Y CDN BND                              | 0.00 CNM5         |
| ORACLE CORPORATION JAPAN                               | 0.00 4716         |
| FOX CORP COM                                           | 0.00 FOX          |
| FUT JUN 25 ME 5Y CDN BOND                              | 0.00 XQM5         |
| SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 210525            | 0.00 *            |
| BCE INC                                                | 0.00 BCE          |
| DEUTSCHE LUFTHANSA AG                                  | 0.00 LHA          |
| TEMENOS AG                                             | 0.00 TEMN         |
| FUTURES MARGIN-HKD                                     | 0.00 *            |
| CITIGROUP CCP CAD BROKER ACCOUNT                       | 0.00 *            |
| SWEDEN GOV. BD. 0.50% 24/11/20451063                   | 0.00 BBG00Y70S8B7 |
| TELE2 AB                                               | 0.00 TEL2B        |
| ILS BNP PARIBAS A/C                                    | 0.00 *            |
| DIASORIN SPA                                           | 0.00 DIA          |
| ECP TERRA-GEN GROW                                     | 0.00 993VNP993    |
| OIS_CCP JPY RCV 0.75% PAY TONAR1D 08-JUL-              | 0.00 *            |
| 2030SBSIUS33LCHCUK                                     |                   |
| MXN BNP PARIBAS A/C                                    | 0.00 *            |
| ZAR BNP PARIBAS A/C                                    | 0.00 *            |
| MEXICAN BONOS 7.50% 03/06/2027                         | 0.00 BBG0000DCQS9 |
| AMERCO INC                                             | 0.00 UHAL         |
| FUT JUN 25 ME 2Y GVT BOND                              | 0.00 CVM5         |
| ZOZO INC                                               | 0.00 3092         |
| Outstanding Settlement Receipts - DKK                  | 0.00 *            |
| NEW ZEALAND LOCAL 4.125% 20/03/20280/03/2028           | 0.00 *            |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID      | 0.00 NSR          |
| SWO_CD_X CDX.NA.HY.43 (4Y) DEFAU 102 160425            | 0.00 *            |
| TOKYU CORP NPV                                         | 0.00 9005         |
| LG ENERGY SOLUTIO 5.875% 02/04/2035                    | 0.00 *            |
| CITIGROUP CCP EUR BROKER ACCOUNT                       | 0.00 *            |
| FUT. SGX MINI JGB JUN25                                | 0.00 BJM5         |
| FUT. AUST 10Y SFE JUN25                                | 0.00 XMM5         |
| SWEDISH KRONA                                          | 0.00 *            |
| FEE REBATES                                            | 0.00 *            |
| FUTURES MARGIN-SGD                                     | 0.00 *            |
| SWEDEN GOV. BD. 1.375% 23/6/2071                       | 0.00 BBG011FFWZL0 |
| US TREASURY N/B 4.75% 15/FEB/2045                      | 0.00 *            |
| HANG LUNG PROPERTIES LIMITED                           | 0.00 101          |
| MACQUARIE ASIA INFRASTRUCTUREFUND INVESTMENT           | 0.00 0A67TGU      |
| TRUSTPEX                                               |                   |
| VESTIS CORPORATION                                     | 0.00 VSTS         |
| WK KELLOGG ORD SHS                                     | 0.00 KLG          |
| L&G. GRP. F2V 1/4/2055                                 | 0.00 BBG01T2B8XR8 |
| US. TSY. NOTE/BON 4.125% 29/02/2032/2032 USD100 H-2032 | 0.00 *            |
| DANISH KRONE                                           | 0.00 *            |

|                                                        |                   |
|--------------------------------------------------------|-------------------|
| Outstanding Settlement Payments - JPY                  | 0.00 *            |
| UNITED STATES TREA 4.25% 15/01/20282028 USD100 AJ-2028 | 0.00 *            |
| Outstanding Settlement Payments - HKD                  | 0.00 *            |
| JAPAN GOV. FIVE YE 0.70% 20/09/2029                    | 0.00 *            |
| US. TSY. NOTE/BOND 4.00% 15/12/2027                    | 0.00 *            |
| HUF BNP PARIBAS A/C                                    | 0.00 *            |
| PLN BNP PARIBAS A/C                                    | 0.00 *            |
| MINI TPX IDX 2506 F                                    | 0.00 TMIM5        |
| CNY BNP PARIBAS A\C                                    | 0.00 *            |
| UK. GILT 4.375% 7/3/2030                               | 0.00 *            |
| JAPAN GOV. THIRTY 0.30% 20/06/2046                     | 0.00 BBG00D1WR4Z3 |
| FUTURES MARGIN-JPY                                     | 0.00 *            |
| NEW ISRAELI SHEQEL                                     | 0.00 *            |
| FUTURES MARGIN-EURO                                    | 0.00 *            |
| GERMANY(FEDERAL REPUBLIC) 2.9% BDS 15/08/2056          | 0.00 BBG01SNCZQ63 |
| EUR0.01 REGS                                           |                   |
| JAPAN GOV. THIRTY 0.70% 20/9/2051                      | 0.00 *            |
| CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE            | 0.00 994NWR996    |
| TRY BNP PARIBAS A/C                                    | 0.00 *            |
| POLISH ZLOTY                                           | 0.00 *            |
| MEXICAN PESO                                           | 0.00 *            |
| BNP New Zealand Dollar Custodial Account               | 0.00 *            |
| TAKEON NZD                                             | 0.00 *            |
| INVESTA EXT FDS MG NT ATF                              | 0.00 9949MV999    |
| NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000    | 0.00 *            |
| A1-A                                                   |                   |
| PRUDENTIAL PLC ELECTRONIC ELECTION ENTL DI             | 0.00 GB00BV0V0321 |
| TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052        | 0.00 *            |
| UNILEVER PLC GBP0.031111 STK DIV                       | 0.00 NL0015002EF6 |
| ABIOMED INC NPV                                        | 0.00 US003CVR0169 |
| BRL BNP PARIBAS A/C                                    | 0.00 *            |
| CFS Finerge & NT overlay                               | 0.00 *            |
| CONSTELLATION SOFT COM STK NPV TEMP                    | 0.00 CA21037X1345 |
| IDR BNP PARIBAS A/C                                    | 0.00 *            |
| Macquarie Infrastructure Trust (& NT overlay)          | 0.00 *            |
| FOUNDRY JV HOLDCO 5.90% 25/1/2033                      | 0.00 *            |
| LG ENERGY SOLUTION 5.25% 2/4/2028                      | 0.00 *            |
| MSCI SING 2504 FUT                                     | 0.00 QZJ5         |
| BNG BANK N.V. 1% EMTN 03/04/2040 EUR100000             | 0.00 *            |
| ANZ BANK NZ 11AM A/C                                   | 0.00 *            |
| HANG MINI 2504 FUT                                     | 0.00 HUIJ5        |
| OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22           | 0.00 *            |
| SPI 200 2506 FUT                                       | 0.00 XPM5         |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN            | 0.00 *            |
| CHASEBANK N.A. CHASUS33                                |                   |
| FUT JUN 25 US 2YR T-NOTE                               | 0.00 TUM5         |
| Outstanding Settlement Payments - SGD                  | 0.00 *            |
| CDS_IX_CCP CDX.NA.HY.39 5%                             | 0.00 *            |
| 20271220CHASUS33ICEEUS2I65BRZH6                        |                   |
| SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF         | 0.00 *            |
| COMMERCE TORONTO CA                                    |                   |
| FUT JUN 25 SFE 3Y T-BOND                               | 0.00 YMM5         |
| CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%                    | 0.00 *            |
| 20290620CHASUS33ICEEUS2I668IBO9                        |                   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN    | 0.00 *            |
| CHASE                                                  |                   |
| FUT JUN 25 OSE 10Y JGB                                 | 0.00 JBM5         |
| RPI_CCP EUR RCV CPTFE1D PAY 2.0072% 15-MAR-            | 0.00 *            |
| 2030CHASUS33LCHCUK                                     |                   |
| FTSE 100 IDX 2506 FU                                   | 0.00 Z M5         |
| CDS_IX_CCP ITRAXX AUSTRALIA SERI 1%                    | 0.00 *            |
| 20300620CHASUS33ICEEUS2I668IBQ4                        |                   |
| FUT JUN 25 CBT 5Y T-NOTE                               | 0.00 FVM5         |
| SWO EUR RCV 2.9 PAY EURIB 6M 120625                    | 0.00              |

|                                                                        |           |
|------------------------------------------------------------------------|-----------|
| SWO USD RCV SOFR 1D PAY 3.4 120925                                     | 0.00      |
| S&P 500 EMINI 2506 F                                                   | 0.00 ESM5 |
| Outstanding Settlement Payments - AUD                                  | 0.00 *    |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK<br>PLC BARCGB5G       | 0.00 *    |
| FUT 06 JUN 25 EURO BUXL BND                                            | 0.00 UBM5 |
| FORWARD COLLATERAL RECEIVABLE FROM STATE STREET<br>BOSTON SBOSUS3F     | 0.00 *    |
| BNZ NZD COLL                                                           | 0.00 *    |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS                     | 0.00 *    |
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF<br>CANADA ROYCCAT3IMM | 0.00 *    |
| CCP CITIGROUP GBP BROKER ACCOUNT                                       | 0.00 *    |
| CITIGROUP CCP USD BROKER ACCOUNT                                       | 0.00 *    |
| FUT 06 JUN 25 EURX EUR-BUND                                            | 0.00 RXM5 |
| WESTPAC NZD COLL                                                       | -0.01 *   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN                     | -0.01 *   |
| Outstanding Settlement Payments - HUF                                  | -0.01 *   |
| Outstanding Settlement Payments - CHF                                  | -0.01 *   |
| Outstanding Settlement Payments - CAD                                  | -0.01 *   |
| JPM CCP USD BROKER ACCOUNT                                             | -0.02 *   |
| Outstanding Settlement Payments - GBP                                  | -0.03 *   |
| Outstanding Settlement Payments - EUR                                  | -0.04 *   |
| OTC CASH COLLATERAL RECEIVABLE FROM USD SBILDEFFXXX<br>31/12/2050      | -0.05 *   |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG<br>FRANKFURT          | -0.06 *   |
| Outstanding Settlement Payments - NZD                                  | -0.12 *   |
| Outstanding Settlement Payments - USD                                  | -0.17 *   |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS                          | -0.29 *   |